

FACTSHEET - AS OF 26-Apr-2024

Solactive L&G ESG Developed Markets ex UK EUR Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHU27 / SLOHU2	Base Value / Base Date	339.52 Points / 10.01.2023
Bloomberg / Reuters	null / .SOESDEUN	Last Price	441.00
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 10.01.2023
Index Members	1368		

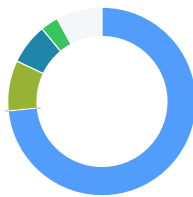
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.01%	5.36%	22.54%	24.87%	9.29%	29.89%
Performance (p.a.)						22.43%
Volatility (p.a.)	11.72%	10.94%	9.81%	10.18%	10.24%	10.90%
High	451.56	451.56	451.56	451.56	451.56	451.56
Low	430.33	417.32	362.13	349.37	399.50	337.80
Sharpe Ratio*	-2.20	1.80	4.81	2.10	2.68	1.70
Max. Drawdown	-4.70%	-4.70%	-4.70%	-7.38%	-4.70%	-7.38%
VaR 95 \ 99				-16.6% \ -19.7%		-16.7% \ -21.1%
CVaR 95 \ 99				-18.8% \ -21.1%		-20.9% \ -28.7%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

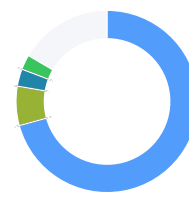
COMPOSITION BY CURRENCIES

- USD 73.4%
- EUR 8.7%
- JPY 7.0%
- CAD 3.1%
- Others 7.9%



COMPOSITION BY COUNTRIES

- US 70.7%
- JP 7.0%
- CA 3.1%
- CH 2.6%
- Others 16.6%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.48%
APPLE INC	AAPL UW Equity	US	USD	4.70%
NVIDIA CORP	NVDA UW Equity	US	USD	4.63%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.17%
META PLATFORMS INC	META UW Equity	US	USD	1.61%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.37%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.21%
BROADCOM INC	AVGO UW Equity	US	USD	1.19%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.11%
ELI LILLY & CO	LLY UN Equity	US	USD	1.10%

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