

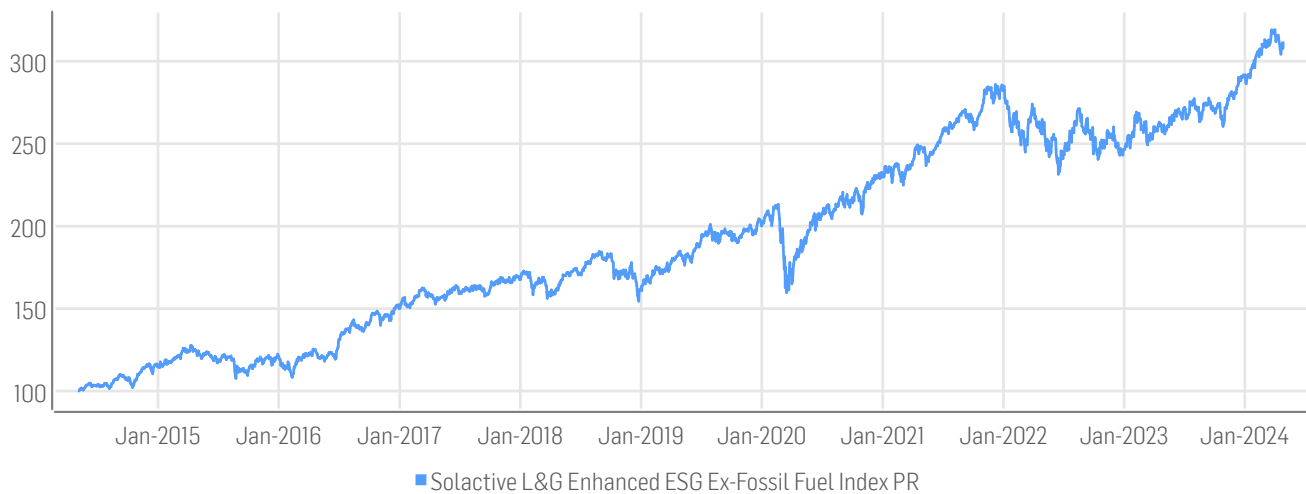
# FACTSHEET - AS OF 26-Apr-2024

## Solactive L&G Enhanced ESG Ex-Fossil Fuel Index PR

### DESCRIPTION

SOESEFFP

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHXA	Base Value / Base Date	100 Points / 30.05.2014
Bloomberg / Reuters	- / .SOESEFFP	Last Price	311.31
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 30.05.2014
Index Members	1236		

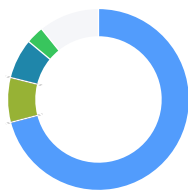
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.34%	4.70%	19.52%	19.58%	6.84%	200.78%
Performance (p.a.)						11.76%
Volatility (p.a.)	11.87%	11.60%	10.46%	10.57%	10.93%	15.32%
High	319.08	319.08	319.08	319.08	319.08	319.08
Low	304.23	296.06	262.86	255.91	286.35	101.55
Sharpe Ratio*	-2.55	1.32	3.67	1.39	1.58	0.43
Max. Drawdown	-4.65%	-4.65%	-4.65%	-6.18%	-4.65%	-25.06%
VaR 95 \ 99				-17.5% \ -19.2%		-23.3% \ -44.1%
CVaR 95 \ 99				-19.3% \ -23.5%		-36.3% \ -62.4%

\* 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).

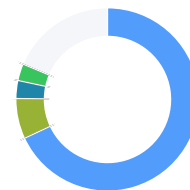
## COMPOSITION BY CURRENCIES

- USD 70.9%
- EUR 8.0%
- JPY 7.1%
- CAD 3.2%
- Others 10.8%



## COMPOSITION BY COUNTRIES

- US 68.0%
- JP 7.1%
- CA 3.2%
- GB 3.0%
- Others 18.7%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.31%
APPLE INC	AAPL UW Equity	US	USD	4.41%
NVIDIA CORP	NVDA UW Equity	US	USD	4.37%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.87%
META PLATFORMS INC	META UW Equity	US	USD	1.54%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.31%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.15%
BROADCOM INC	AVGO UW Equity	US	USD	1.15%
ELI LILLY & CO	LLY UN Equity	US	USD	1.02%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.97%

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