

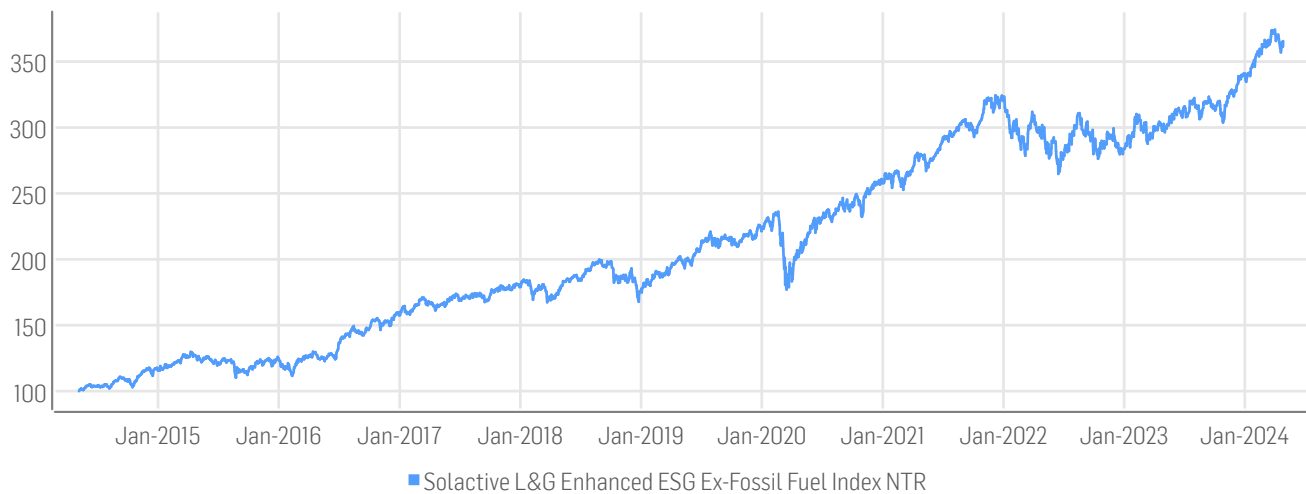
FACTSHEET - AS OF 26-Apr-2024

Solactive L&G Enhanced ESG Ex-Fossil Fuel Index NTR

DESCRIPTION

SOESEFFN

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SLOHXB | Base Value / Base Date | 100 Points / 30.05.2014 |
| Bloomberg / Reuters | SOESEFFN Index/ .SOESEFFN | Last Price | 365.53 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total 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 | -2.16% | 5.14% | 20.34% | 21.26% | 7.34% | 252.39% |
| Performance (p.a.) | | | | | | 13.56% |
| Volatility (p.a.) | 11.92% | 11.62% | 10.48% | 10.58% | 10.95% | 15.32% |
| High | 374.18 | 374.18 | 374.18 | 374.18 | 374.18 | 374.18 |
| Low | 357.02 | 346.18 | 306.55 | 296.39 | 334.67 | 102.02 |
| Sharpe Ratio* | -2.39 | 1.49 | 3.86 | 1.55 | 1.74 | 0.55 |
| Max. Drawdown | -4.59% | -4.59% | -4.59% | -6.06% | -4.59% | -24.97% |
| VaR 95 \ 99 | | | | -17.4% \ -19.2% | | -23.3% \ -43.9% |
| CVaR 95 \ 99 | | | | -19.2% \ -23.5% | | -36.2% \ -62.3% |

* 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).

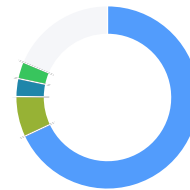
COMPOSITION BY CURRENCIES

- 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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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