

# FACTSHEET - AS OF 23-May-2025

## Solactive L&G ESG Developed Markets PR Index EUR

### DESCRIPTION

Solactive L&G ESG Developed Markets PR Index EUR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0JB2	Base Value / Base Date	100 Points / 02.01.2023
Bloomberg / Reuters	/ .SOESGDEP	Last Price	139.57
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.01.2023
Index Members	1359		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.93%	-8.86%	-6.84%	5.61%	-6.26%	39.57%
Performance (p.a.)						14.99%
Volatility (p.a.)	17.30%	25.72%	19.73%	16.96%	21.43%	13.53%
High	144.00	152.26	155.88	155.88	155.88	155.88
Low	129.31	123.62	123.62	123.62	123.62	100.00
Sharpe Ratio*	8.74	-1.30	-0.79	0.21	-0.81	0.95
Max. Drawdown	-3.08%	-19.27%	-20.70%	-20.70%	-20.70%	-20.70%
VaR 95 \ 99				-27.5% \ -59.5%		-18.4% \ -37.3%
CVaR 95 \ 99				-45.8% \ -85.3%		-32.2% \ -60.1%

\* 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).

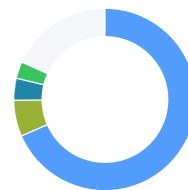
## COMPOSITION BY CURRENCIES

- USD 71.0%
- EUR 8.5%
- JPY 6.4%
- GBp 3.9%
- Others 10.2%



## COMPOSITION BY COUNTRIES

- US 68.4%
- JP 6.4%
- GB 3.9%
- CA 3.0%
- Others 18.3%



## TOP COMPONENTS AS OF 23-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.32%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.44%
APPLE INC	AAPL UW Equity	US	USD	4.51%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.04%
META PLATFORMS INC	META UW Equity	US	USD	1.83%
BROADCOM INC	AVGO UW Equity	US	USD	1.77%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.34%
TESLA INC	TSLA UW Equity	US	USD	1.22%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.12%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.06%

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