

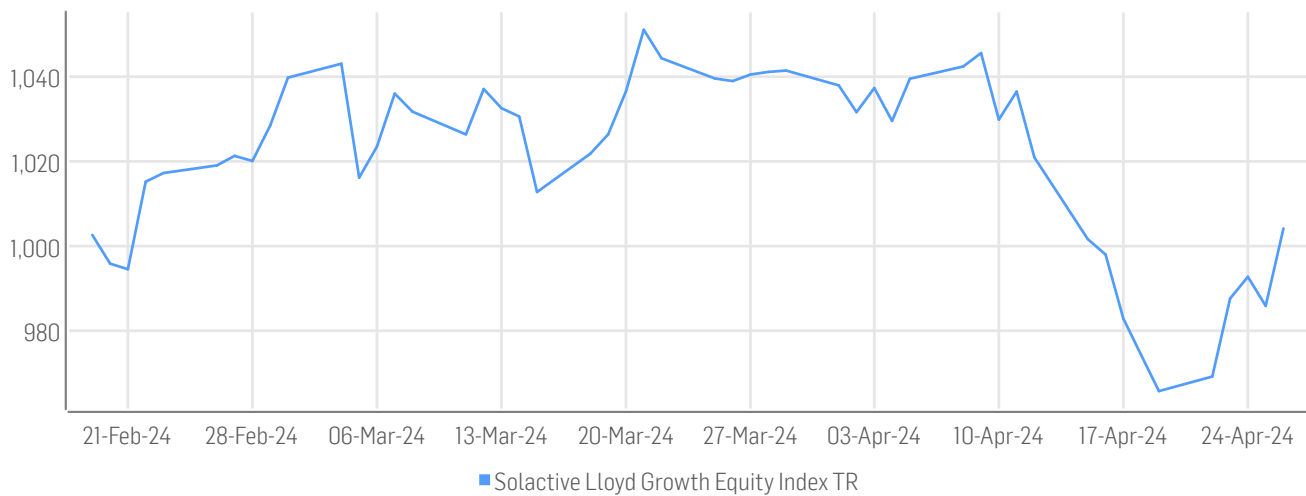
FACTSHEET - AS OF 26-Apr-2024

Solactive Lloyd Growth Equity Index TR

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

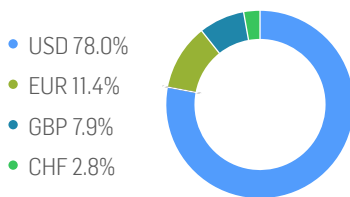
ISIN / WKN	SLOK32	Base Value / Base Date	1000 Points / 06.02.2024
Bloomberg / Reuters	SGEPTRT Index/ .SGEPTRT	Last Price	1004.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 06.02.2024
Index Members	28		

STATISTICS

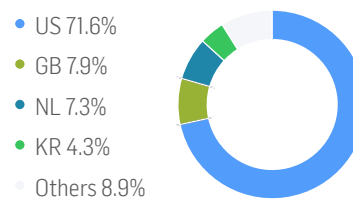
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.49%				0.15%	0.15%
Performance (p.a.)						0.84%
Volatility (p.a.)	16.02%				15.85%	15.85%
High	1045.59				1051.10	1051.10
Low	965.75				965.75	965.75
Sharpe Ratio*	-2.52				-0.28	-0.28
Max. Drawdown	-7.64%				-8.12%	-8.12%
VaR 95 \ 99						-27.7% \ -41.5%
CVaR 95 \ 99						

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	9.40%
ASML HOLDING NV	ASML NA Equity	NL	EUR	7.31%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	6.15%
SERVICENOW INC	NOW UN Equity	US	USD	5.87%
SALESFORCE INC	CRM UN Equity	US	USD	5.34%
ASHTED GROUP PLC	AHT LN Equity	GB	GBP	5.34%
SAMSUNG ELEC GDR REGS	SMSN LI Equity	KR	USD	4.32%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.31%
SAP SE	SAP GY Equity	DE	EUR	4.06%
WATERS CORP	WAT UN Equity	US	USD	3.69%

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