

Solactive Developed Markets ex Financials Large & Mid Cap ESG Screened Index NTR

DESCRIPTION

The index aims to replicate the performance of the Solactive GBS Developed Markets Large & Mid Cap EUR Index while excluding the Finance sector as well as securities violating certain ESG criteria, and including a maximum of 200 securities.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LK4	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOLDXFSN Index/ .SOLDXFSN	Last Price	2187.71
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	196		

FACTSHEET - AS OF 26-Apr-2024
Solactive Developed Markets ex Financials Large & Mid Cap ESG Screened Index NTR

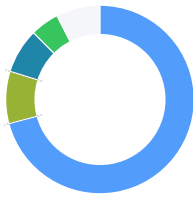
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.33%	5.75%	21.99%	25.22%	9.58%	118.77%
Performance (p.a.)						11.89%
Volatility (p.a.)	11.42%	10.57%	9.46%	10.05%	9.98%	15.74%
High	2227.12	2227.12	2227.12	2227.12	2227.12	2227.12
Low	2136.46	2058.17	1806.44	1730.02	1976.95	936.17
Sharpe Ratio*	-1.65	2.04	4.84	2.16	2.86	0.51
Max. Drawdown	-4.07%	-4.07%	-4.07%	-7.21%	-4.07%	-31.31%
VaR 95 \ 99				-16.7% \ -19.1%		-23.2% \ -45.3%
CVaR 95 \ 99				-18.4% \ -20.9%		-38.9% \ -68.1%

* 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).

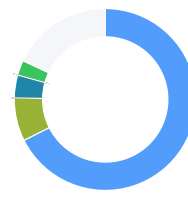
COMPOSITION BY CURRENCIES

- USD 70.9%
- EUR 9.0%
- JPY 7.7%
- GBP 4.9%
- Others 7.6%



COMPOSITION BY COUNTRIES

- US 67.6%
- JP 7.7%
- GB 4.1%
- DE 2.7%
- Others 18.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	3.75%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.40%
APPLE INC	AAPL UW Equity	US	USD	2.62%
META PLATFORMS INC	META UW Equity	US	USD	2.18%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.08%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.07%
BROADCOM INC	AVGO UW Equity	US	USD	1.51%
ELI LILLY & CO	LLY UN Equity	US	USD	1.45%
INTUIT COM	INTU UW Equity	US	USD	1.17%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	1.13%

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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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