

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

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	SL0LK5	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLDXFST	Last Price	2383.69
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

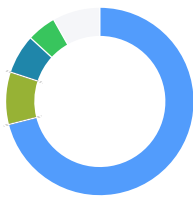
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.61%	3.63%	15.45%	25.55%	15.12%	138.37%
Performance (p.a.)						12.98%
Volatility (p.a.)	6.40%	8.60%	8.92%	9.52%	9.04%	15.61%
High	2383.69	2383.69	2383.69	2383.69	2383.69	2383.69
Low	2283.61	2218.76	2050.43	1858.49	2050.43	938.34
Sharpe Ratio*	5.18	1.38	3.39	2.34	3.40	0.60
Max. Drawdown	-1.70%	-4.06%	-4.06%	-7.16%	-4.06%	-31.27%
VaR 95 \ 99				-16.7% \ -19.1%		-22.7% \ -45.0%
CVaR 95 \ 99				-18.4% \ -20.9%		-38.5% \ -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).

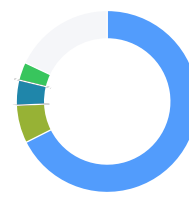
COMPOSITION BY CURRENCIES

- USD 71.1%
- EUR 9.0%
- JPY 6.8%
- GBP 5.0%
- Others 8.2%



COMPOSITION BY COUNTRIES

- US 67.6%
- JP 6.8%
- GB 4.5%
- DE 3.2%
- Others 18.0%



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.34%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.06%
APPLE INC	AAPL UW Equity	US	USD	3.64%
META PLATFORMS INC	META UW Equity	US	USD	2.41%
ELI LILLY & CO	LLY UN Equity	US	USD	2.23%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.03%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.70%
BROADCOM INC	AVGO UW Equity	US	USD	1.37%
S&P GLOBAL INC	SPGI UN Equity	US	USD	1.20%
GENERAL MOTORS CO	GM UN Equity	US	USD	1.14%

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