

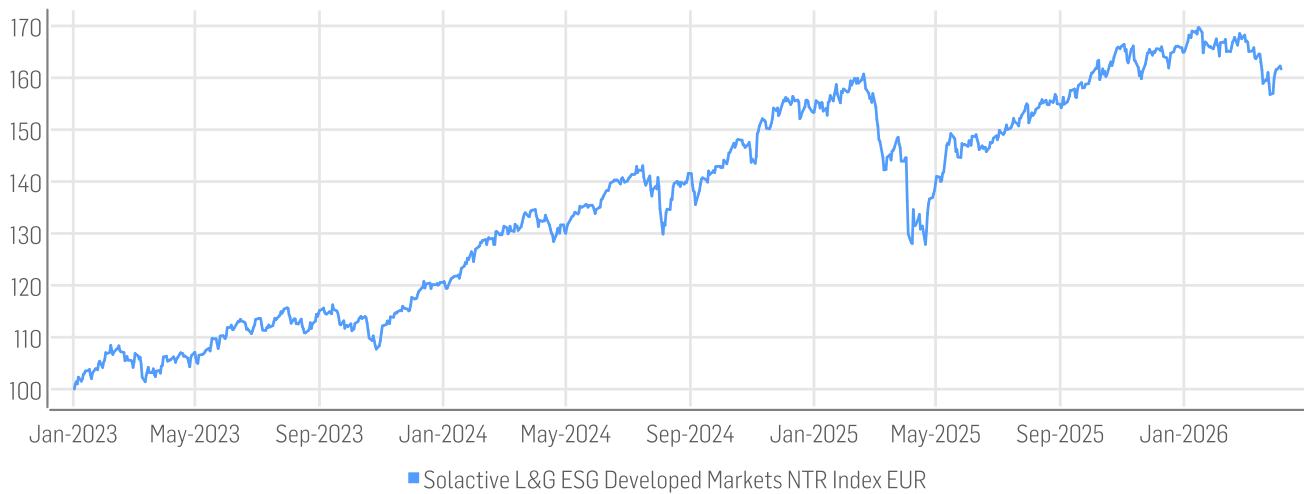
# FACTSHEET - AS OF 07-Apr-2026

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

### DESCRIPTION

Solactive L&G ESG Developed Markets NTR Index EUR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0JB3	Base Value / Base Date	100 Points / 02.01.2023
Bloomberg / Reuters	/ .SOESGDEN	Last Price	161.69
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 02.01.2023
Index Members	1344		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.04%	-3.65%	-1.03%	22.93%	-1.98%	61.69%
Performance (p.a.)						15.88%
Volatility (p.a.)	13.32%	11.80%	11.43%	11.91%	11.70%	12.76%
High	165.81	169.65	169.65	169.65	169.65	169.65
Low	156.77	156.77	156.77	127.89	156.77	100.00
Sharpe Ratio*	-1.81	-1.35	-0.35	1.80	-0.78	1.09
Max. Drawdown	-5.45%	-7.59%	-7.59%	-7.59%	-7.59%	-20.43%
VaR 95 \ 99				-18.3% \ -36.8%		-18.1% \ -36.8%
CVaR 95 \ 99				-29.2% \ -40.4%		-30.4% \ -54.3%

\* 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).

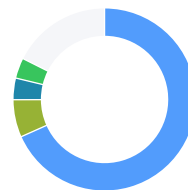
## COMPOSITION BY CURRENCIES

- USD 70.7%
- EUR 8.3%
- JPY 6.6%
- GBp 3.8%
- Others 10.6%



## COMPOSITION BY COUNTRIES

- US 68.3%
- JP 6.6%
- GB 3.8%
- CA 3.6%
- Others 17.6%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.83%
NVIDIA CORP	NVDA UW Equity	US	USD	5.76%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.82%
BROADCOM INC	AVGO UW Equity	US	USD	2.27%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.93%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.68%
META PLATFORMS INC	META UW Equity	US	USD	1.45%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.45%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.43%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.20%

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