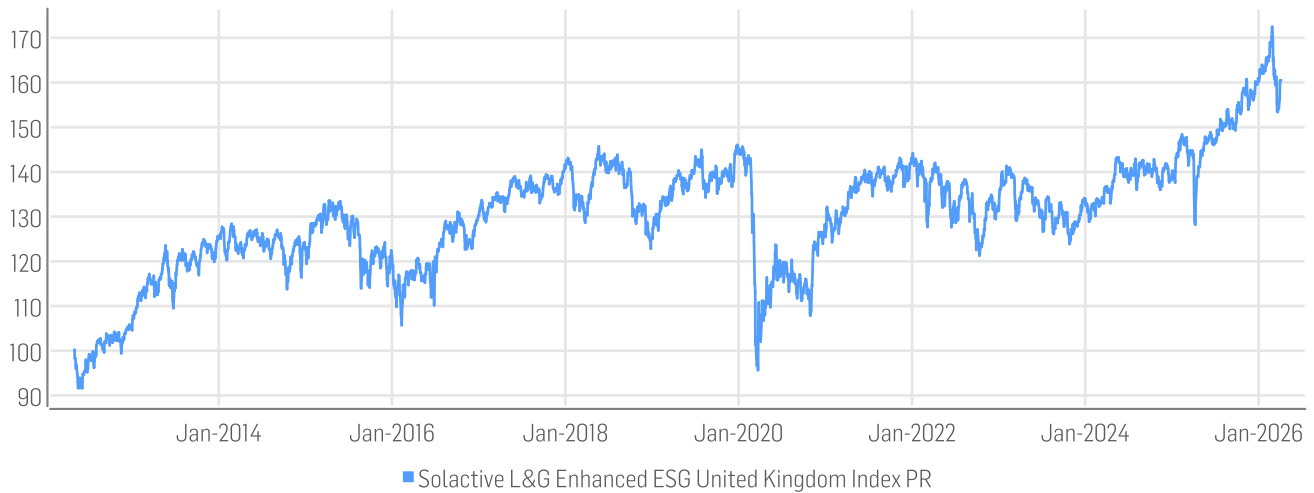


# FACTSHEET - AS OF 06-Apr-2026

## Solactive L&G Enhanced ESG United Kingdom Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOBP61 / SLOBP6 | Base Value / Base Date | 100 Points / 02.05.2012                     |
| Bloomberg / Reuters | / .SOEESGBP           | Last Price             | 160.49                                      |
| 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      | GBP                   | History                | Available daily back to 02.05.2012          |
| Index Members       | 304                   |                        |   |

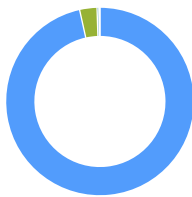
## STATISTICS

| GBP                | 30D    | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance        | -0.84% | -1.47%  | 3.17%   | 20.29%          | -0.07%  | 60.49%          |
| Performance (p.a.) |        |         |         |                 |         | 3.45%           |
| Volatility (p.a.)  | 17.22% | 14.33%  | 11.80%  | 10.25%          | 13.96%  | 14.24%          |
| High               | 162.84 | 172.47  | 172.47  | 172.47          | 172.47  | 172.47          |
| Low                | 153.40 | 153.40  | 152.94  | 133.42          | 153.40  | 91.64           |
| Sharpe Ratio*      | -0.78  | -0.67   | 0.24    | 1.65            | -0.29   | -0.02           |
| Max. Drawdown      | -5.80% | -11.06% | -11.06% | -11.06%         | -11.06% | -34.50%         |
| VaR 95 \ 99        |        |         |         | -15.5% \ -28.2% |         | -21.3% \ -44.7% |
| CVaR 95 \ 99       |        |         |         | -23.1% \ -42.8% |         | -35.2% \ -61.8% |

\* 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).

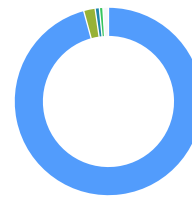
## COMPOSITION BY CURRENCIES

- GBp 96.5%
- USD 3.0%
- EUR 0.3%
- NOK 0.2%
- Others 0.0%



## COMPOSITION BY COUNTRIES

- GB 95.7%
- JE 2.0%
- US 0.7%
- BM 0.6%
- Others 0.9%



## TOP COMPONENTS AS OF 06-Apr-2026

| Company                         | Ticker         | Country | Currency | Index Weight (%) |
|---------------------------------|----------------|---------|----------|------------------|
| ASTRAZENECA PLC                 | AZN LN Equity  | GB      | GBp      | 9.38%            |
| HSBC HOLDINGS PLC               | HSBA LN Equity | GB      | GBp      | 9.36%            |
| UNILEVER PLC                    | ULVR LN Equity | GB      | GBp      | 4.80%            |
| GSK PLC                         | GSK LN Equity  | GB      | GBp      | 4.79%            |
| SHELL PLC                       | SHEL LN Equity | GB      | GBp      | 3.82%            |
| BP PLC                          | BP/ LN Equity  | GB      | GBp      | 3.46%            |
| LLOYDS BANKING GROUP PLC        | LLOY LN Equity | GB      | GBp      | 3.34%            |
| BARCLAYS PLC                    | BARC LN Equity | GB      | GBp      | 2.70%            |
| RELX PLC                        | REL LN Equity  | GB      | GBp      | 2.66%            |
| LONDON STOCK EXCHANGE GROUP ORD | LSEG LN Equity | GB      | GBp      | 2.36%            |

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