

# FACTSHEET - AS OF 06-Apr-2026

## Solactive L&G Enhanced ESG Europe ex UK Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEA24 / SLOEA2	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGEP	Last Price	205.79
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2014
Index Members	314		

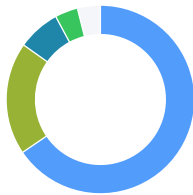
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.54%	-2.92%	2.36%	18.58%	-1.87%	105.79%
Performance (p.a.)						6.24%
Volatility (p.a.)	18.53%	16.76%	13.65%	12.22%	16.29%	15.30%
High	209.05	223.15	223.15	223.15	223.15	223.15
Low	197.37	197.37	197.37	173.55	197.37	90.67
Sharpe Ratio*	-0.55	-0.90	0.08	1.24	-0.66	0.16
Max. Drawdown	-5.59%	-11.55%	-11.55%	-11.55%	-11.55%	-26.85%
VaR 95 \ 99				-18.6% \ -40.5%		-23.5% \ -43.4%
CVaR 95 \ 99				-28.5% \ -51.8%		-35.7% \ -58.3%

\* 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

- EUR 65.5%
- CHF 19.3%
- SEK 7.3%
- DKK 3.9%
- Others 3.9%



## COMPOSITION BY COUNTRIES

- CH 19.5%
- DE 16.8%
- FR 16.5%
- NL 12.5%
- Others 34.6%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.70%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	4.14%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.07%
NESTLE SA	NESN SE Equity	CH	CHF	2.72%
SAP SE	SAP GY Equity	DE	EUR	2.43%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.17%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.10%
SIEMENS AG	SIE GY Equity	DE	EUR	2.10%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.03%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.01%

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