

# FACTSHEET - AS OF 07-Apr-2026

## Solactive L&G Enhanced ESG Ex-Fossil Fuel Index TR

### DESCRIPTION

SOESEFFT

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHXC	Base Value / Base Date	100 Points / 30.05.2014
Bloomberg / Reuters	SOESEFFT Index/ .SOESEFFT	Last Price	477.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 30.05.2014
Index Members	1131		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.35%	-3.84%	-1.45%	22.67%	-2.86%	359.61%
Performance (p.a.)						13.73%
Volatility (p.a.)	13.95%	11.82%	11.40%	11.39%	11.56%	15.02%
High	483.88	499.82	500.01	500.01	499.82	500.01
Low	458.12	458.12	458.12	373.70	458.12	102.18
Sharpe Ratio*	-1.36	-1.56	-0.58	1.70	-1.22	0.67
Max. Drawdown	-5.32%	-8.34%	-8.38%	-8.38%	-8.34%	-24.94%
VaR 95 \ 99				-20.0% \ -30.3%		-23.2% \ -43.3%
CVaR 95 \ 99				-26.9% \ -38.0%		-35.7% \ -61.2%

\* 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).

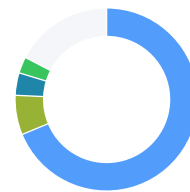
## COMPOSITION BY CURRENCIES

- USD 71.5%
- EUR 7.4%
- JPY 7.0%
- CAD 4.0%
- Others 10.1%



## COMPOSITION BY COUNTRIES

- US 68.7%
- JP 7.0%
- CA 4.0%
- GB 2.9%
- Others 17.4%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.35%
APPLE INC	AAPL UW Equity	US	USD	5.80%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.80%
BROADCOM INC	AVGO UW Equity	US	USD	2.27%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.84%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.69%
META PLATFORMS INC	META UW Equity	US	USD	1.46%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.46%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.34%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.14%

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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](mailto:indexing@solactive.com)

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