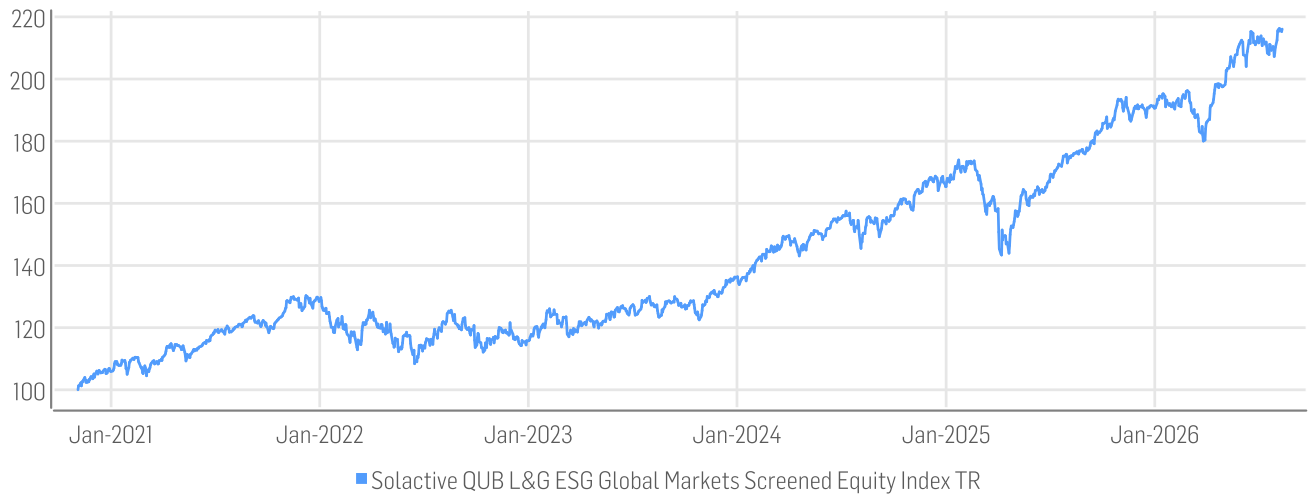
FACTSHEET - AS OF 12-Aug-2026
Solactive QUB L&G ESG Global Markets Screened Equity Index TR

DESCRIPTION

The index is designed by Solactive and Legal & General Investment Management ("L&G") by first screening the parent index universe to only incorporate companies that do not have excessive exposure or involvement in UNGC violation, controversial weapons, fossil fuels, tobacco and companies on the UN HRC List and then tilting the screened universe in order to increase the exposure to companies with higher L&G ESG scores. In addition, the components are weighted based on an optimized algorithm in order to achieve climate neutrality by 2040.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0S0Q9 / SL0S0Q	Base Value / Base Date	100 Points / 04.11.2020
Bloomberg / Reuters	/ .SQGMESGT	Last Price	216.07
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 04.11.2020
Index Members	3176		

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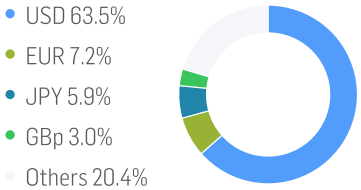
STATISTICS

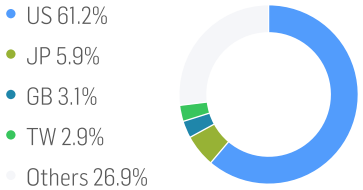
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.30%	4.29%	12.91%	22.67%	13.34%	116.07%
Performance (p.a.)						14.29%
Volatility (p.a.)	11.54%	12.14%	11.85%	10.55%	11.37%	12.96%
High	216.28	216.28	216.28	216.28	216.28	216.28
Low	207.24	204.01	180.03	175.86	180.03	100.00
Sharpe Ratio*	2.43	1.22	2.04	1.83	1.66	0.81
Max. Drawdown	-2.19%	-3.99%	-8.28%	-8.28%	-8.28%	-17.60%
VaR 95 \ 99				-19.2% \ -27.8%		-20.0% \ -35.7%
CVaR 95 \ 99				-24.5% \ -31.7%		-30.0% \ -46.8%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 12-Aug-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.56%
APPLE INC	AAPL UW Equity	US	USD	5.29%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.09%
BROADCOM INC	AVGO UW Equity	US	USD	2.28%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.82%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.82%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.58%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.34%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.29%
META PLATFORMS INC	META UW Equity	US	USD	1.21%

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