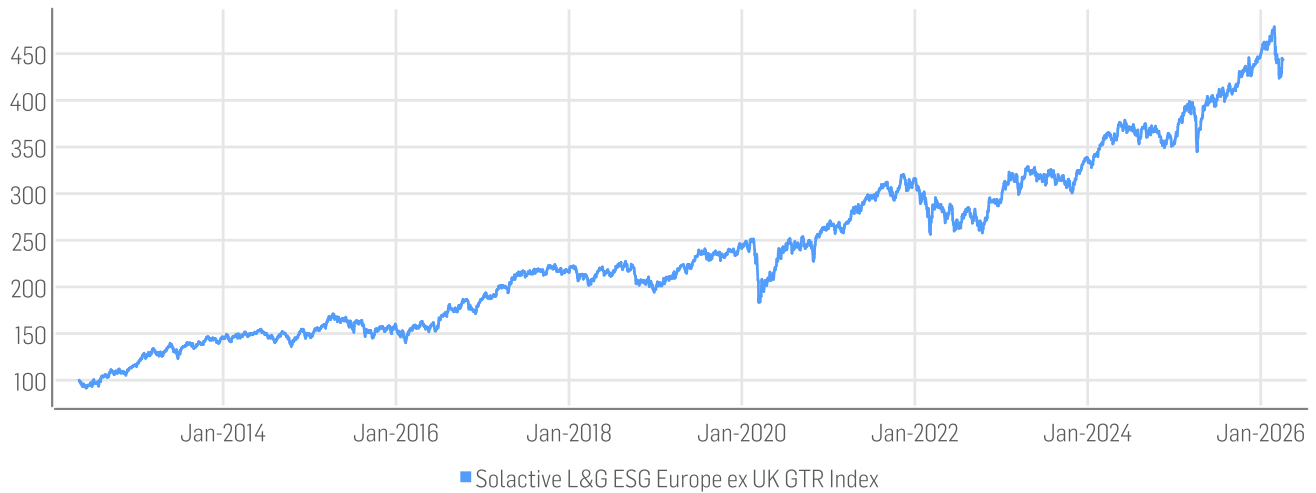


# FACTSHEET - AS OF 06-Apr-2026

## Solactive L&G ESG Europe ex UK GTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA5HJ8 / SLA5HJ	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	SOESGEUG Index / .SOESGEUG	Last Price	443.54
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Europe	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 02.05.2012
Index Members	329		

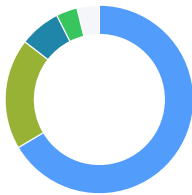
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.09%	-2.39%	3.09%	23.21%	-1.10%	343.54%
Performance (p.a.)						11.29%
Volatility (p.a.)	19.57%	17.14%	13.91%	12.37%	16.68%	15.54%
High	449.45	478.90	478.90	478.90	478.90	478.90
Low	423.71	423.71	423.71	360.00	423.71	91.46
Sharpe Ratio*	-0.25	-0.76	0.19	1.61	-0.47	0.49
Max. Drawdown	-5.73%	-11.52%	-11.52%	-11.52%	-11.52%	-27.00%
VaR 95 \ 99				-19.0% \ -40.9%		-23.2% \ -44.6%
CVaR 95 \ 99				-28.8% \ -52.8%		-36.1% \ -58.0%

\* 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).

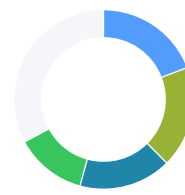
## COMPOSITION BY CURRENCIES

- EUR 66.5%
- CHF 19.0%
- SEK 7.0%
- DKK 3.6%
- Others 3.8%



## COMPOSITION BY COUNTRIES

- CH 19.2%
- DE 18.3%
- FR 16.7%
- NL 12.9%
- Others 32.9%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.44%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	3.87%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.80%
NESTLE SA	NESN SE Equity	CH	CHF	2.49%
SAP SE	SAP GY Equity	DE	EUR	2.32%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.02%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.95%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.94%
SIEMENS AG	SIE GY Equity	DE	EUR	1.92%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.84%

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