

# FACTSHEET - AS OF 06-Apr-2026

## Solactive L&G ESG Global Markets NTR Index

### DESCRIPTION

Index Description EN The indices are designed by Solactive and Legal & General Investment Management ("L&G") to tilt the parent universe using the process described below in order to increase the exposure to companies with higher L&G ESG scores. The L&G ESG scores are created by L&G using a number of metrics including: Environmental, Social, Corporate Governance and Transparency.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA9LS3 / SLA9LS	Base Value / Base Date	100 Points / 08.05.2017
Bloomberg / Reuters	- / .SOESGGMN	Last Price	253.77
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2017
Index Members	3374		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.25%	-2.49%	0.83%	25.63%	-1.05%	153.77%
Performance (p.a.)						11.02%
Volatility (p.a.)	13.24%	10.85%	10.39%	10.47%	10.65%	14.64%
High	257.39	265.56	265.56	265.56	265.56	265.56
Low	244.58	244.58	244.58	195.10	244.58	98.90
Sharpe Ratio*	-1.35	-1.24	-0.20	2.13	-0.72	0.50
Max. Drawdown	-4.98%	-7.90%	-7.90%	-7.90%	-7.90%	-24.94%
VaR 95 \ 99				-18.2% \ -27.6%		-21.6% \ -42.1%
CVaR 95 \ 99				-25.0% \ -34.6%		-35.3% \ -62.6%

\* 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).

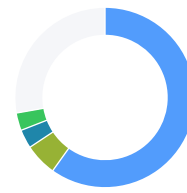
## COMPOSITION BY CURRENCIES

- USD 62.2%
- EUR 7.4%
- JPY 5.8%
- GBp 3.3%
- Others 21.3%



## COMPOSITION BY COUNTRIES

- US 59.9%
- JP 5.8%
- GB 3.4%
- CA 3.2%
- Others 27.8%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.22%
NVIDIA CORP	NVDA UW Equity	US	USD	5.04%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.35%
BROADCOM INC	AVGO UW Equity	US	USD	1.87%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.68%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.44%
META PLATFORMS INC	META UW Equity	US	USD	1.27%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.24%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.24%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.16%

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