

# FACTSHEET - AS OF 08-Apr-2026

## Solactive L&G ESG UK NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA5HL4 / SLA5HL	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	SOESGUKN Index / .SOESGUKN	Last Price	267.48
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	United Kingdom	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 02.05.2012
Index Members	321		

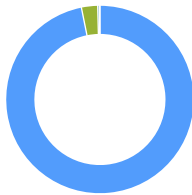
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.78%	2.84%	9.35%	29.30%	4.20%	167.48%
Performance (p.a.)						7.32%
Volatility (p.a.)	19.00%	15.05%	12.21%	10.34%	14.58%	14.06%
High	267.48	277.77	277.77	277.77	277.77	277.77
Low	250.12	250.12	242.97	211.48	250.12	92.23
Sharpe Ratio*	1.89	0.55	1.32	2.52	0.88	0.26
Max. Drawdown	-5.23%	-9.96%	-9.96%	-9.96%	-9.96%	-34.04%
VaR 95 \ 99				-15.1% \ -22.9%		-20.4% \ -43.7%
CVaR 95 \ 99				-22.6% \ -41.3%		-34.6% \ -60.6%

\* 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).

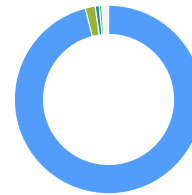
## COMPOSITION BY CURRENCIES

- Gbp 96.8%
- USD 2.8%
- EUR 0.3%
- NOK 0.1%
- Others 0.0%



## COMPOSITION BY COUNTRIES

- GB 96.0%
- JE 1.7%
- US 0.7%
- BM 0.4%
- Others 1.2%



## TOP COMPONENTS AS OF 08-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	9.52%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	9.03%
UNILEVER PLC	ULVR LN Equity	GB	GBp	4.15%
GSK PLC	GSK LN Equity	GB	GBp	4.12%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	3.79%
SHELL PLC	SHEL LN Equity	GB	GBp	3.56%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	3.43%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBp	2.99%
BP PLC	BP/ LN Equity	GB	GBp	2.74%
BARCLAYS PLC	BARC LN Equity	GB	GBp	2.47%

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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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