

# FACTSHEET - AS OF 05-Jun-2026

## Solactive L&G ESG Global Markets GTR Index

### DESCRIPTION

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	DE000SLA9LU9 / SLA9LU	Base Value / Base Date	100 Points / 08.05.2017
Bloomberg / Reuters	- / .SOESGGMT	Last Price	292.12
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 08.05.2017
Index Members	3437		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.31%	9.07%	9.10%	25.85%	9.35%	192.12%
Performance (p.a.)						12.54%
Volatility (p.a.)	10.49%	10.99%	9.94%	9.31%	10.37%	14.57%
High	298.24	298.24	298.24	298.24	298.24	298.24
Low	285.11	255.00	255.00	228.94	255.00	98.93
Sharpe Ratio*	2.70	3.50	1.57	2.42	1.88	0.60
Max. Drawdown	-2.05%	-4.95%	-7.86%	-7.86%	-7.86%	-24.91%
VaR 95 \ 99				-16.6% \ -27.6%		-21.5% \ -42.1%
CVaR 95 \ 99				-23.2% \ -30.2%		-35.1% \ -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).

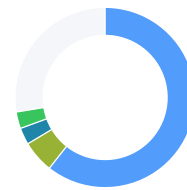
## COMPOSITION BY CURRENCIES

- USD 62.8%
- EUR 7.1%
- JPY 5.8%
- KRW 3.0%
- Others 21.4%



## COMPOSITION BY COUNTRIES

- US 60.6%
- JP 5.8%
- GB 3.0%
- KR 3.0%
- Others 27.6%



## TOP COMPONENTS AS OF 05-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.66%
NVIDIA CORP	NVDA UW Equity	US	USD	5.35%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.33%
BROADCOM INC	AVGO UW Equity	US	USD	2.04%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.88%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.71%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.63%
TESLA INC	TSLA UW Equity	US	USD	1.19%
META PLATFORMS INC	META UW Equity	US	USD	1.19%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.17%

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