

FACTSHEET - AS OF 09-May-2025

Solactive L&G Enhanced ESG Europe ex UK Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0EA24 / SL0EA2	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGEP	Last Price	186.37
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2014
Index Members	309		

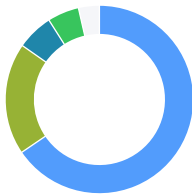
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	11.65%	-0.11%	7.07%	0.22%	7.93%	86.37%
Performance (p.a.)						5.82%
Volatility (p.a.)	18.08%	20.39%	16.29%	13.93%	18.08%	15.54%
High	187.89	193.30	193.30	193.30	193.30	193.30
Low	166.93	166.68	166.68	166.68	166.68	90.67
Sharpe Ratio*	15.37	-0.24	0.64	-0.30	1.09	0.09
Max. Drawdown	-1.23%	-13.77%	-13.77%	-13.77%	-13.77%	-26.85%
VaR 95 \ 99				-24.8% \ -33.7%		-23.9% \ -44.0%
CVaR 95 \ 99				-34.2% \ -62.2%		-36.2% \ -59.3%

* 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 65.5%
- CHF 19.2%
- SEK 6.3%
- DKK 5.4%
- Others 3.6%



COMPOSITION BY COUNTRIES

- DE 19.9%
- CH 19.5%
- FR 17.6%
- NL 10.7%
- Others 32.4%



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	4.56%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.51%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.39%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.28%
NESTLE SA	NESN SE Equity	CH	CHF	3.12%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.97%
SIEMENS AG	SIE GY Equity	DE	EUR	2.39%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.13%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.99%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.91%

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