

# FACTSHEET - AS OF 16-May-2025

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA5HG4 / SLA5HG	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	SOESGEUP Index / .SOESGEUP	Last Price	266.16
Index Calculator	Solactive AG	Dividends	Not included (Price 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	324		

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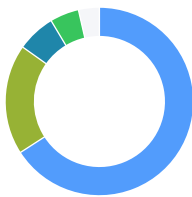
### STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	6.49%	-0.32%	10.34%	3.36%	10.34%	166.16%
Performance (p.a.)						7.80%
Volatility (p.a.)	11.67%	20.70%	16.30%	14.15%	18.01%	15.73%
High	266.16	271.95	271.95	271.95	271.95	271.95
Low	249.12	233.78	233.78	233.78	233.78	90.10
Sharpe Ratio*	9.49	-0.27	1.10	-0.06	1.45	0.23
Max. Drawdown	-1.14%	-14.03%	-14.03%	-14.03%	-14.03%	-27.10%
VaR 95 \ 99				-25.0% \ -33.9%		-24.1% \ -44.7%
CVaR 95 \ 99				-34.5% \ -63.3%		-36.7% \ -58.5%

\* 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).

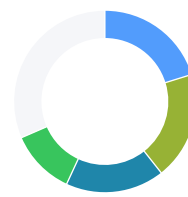
### COMPOSITION BY CURRENCIES

- EUR 65.9%
- CHF 18.9%
- SEK 6.6%
- DKK 5.0%
- Others 3.6%



### COMPOSITION BY COUNTRIES

- DE 20.2%
- CH 19.2%
- FR 17.6%
- NL 11.6%
- Others 31.5%



### TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	4.39%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.42%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.25%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.02%
NESTLE SA	NESN SE Equity	CH	CHF	2.77%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.62%
SIEMENS AG	SIE GY Equity	DE	EUR	2.22%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.96%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.84%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.77%

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