

FACTSHEET - AS OF 04-Jul-2025

Solactive L&G ESG Europe ex UK NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5HH2 / SLA5HH	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	SOESGEUN Index / .SOESGEUN	Last Price	360.57
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	325		

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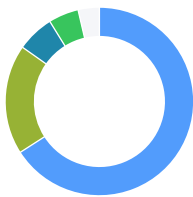
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.52%	12.54%	13.05%	9.10%	13.51%	260.57%
Performance (p.a.)						10.23%
Volatility (p.a.)	11.81%	16.41%	16.70%	14.17%	16.53%	15.69%
High	362.25	362.25	362.25	362.25	362.25	362.25
Low	351.50	309.40	309.40	309.40	309.40	91.08
Sharpe Ratio*	0.20	3.49	1.44	0.35	1.46	0.38
Max. Drawdown	-2.82%	-3.43%	-13.71%	-13.71%	-13.71%	-27.03%
VaR 95 \ 99				-24.3% \ -33.9%		-23.8% \ -44.6%
CVaR 95 \ 99				-34.4% \ -63.3%		-36.5% \ -58.3%

* 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).

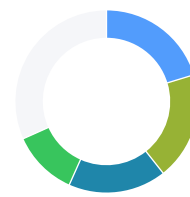
COMPOSITION BY CURRENCIES

- EUR 65.9%
- CHF 18.9%
- SEK 6.4%
- DKK 5.2%
- Others 3.6%



COMPOSITION BY COUNTRIES

- DE 20.3%
- CH 19.1%
- FR 17.3%
- NL 11.6%
- Others 31.7%



TOP COMPONENTS AS OF 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	4.29%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.43%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.31%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.30%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.81%
NESTLE SA	NESN SE Equity	CH	CHF	2.59%
SIEMENS AG	SIE GY Equity	DE	EUR	2.22%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.02%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.75%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.75%

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