

FACTSHEET - AS OF 26-Aug-2025

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	242.75
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	327		

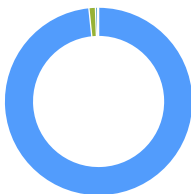
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	1.90%	6.26%	8.41%	13.72%	15.49%	142.75%
Performance (p.a.)						6.89%
Volatility (p.a.)	7.46%	7.08%	14.62%	12.17%	13.55%	14.17%
High	244.65	244.65	244.65	244.65	244.65	244.65
Low	236.42	228.44	198.75	198.75	198.75	92.23
Sharpe Ratio*	2.91	3.39	0.95	0.82	1.53	0.21
Max. Drawdown	-0.80%	-1.73%	-12.21%	-12.21%	-12.21%	-34.04%
VaR 95 \ 99				-16.2% \ -45.8%		-21.2% \ -43.7%
CVaR 95 \ 99				-30.0% \ -74.5%		-34.9% \ -61.5%

* 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).

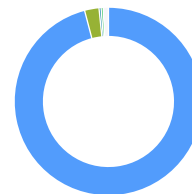
COMPOSITION BY CURRENCIES

- GBp 98.3%
- USD 1.1%
- EUR 0.3%
- AUD 0.1%
- Others 0.1%



COMPOSITION BY COUNTRIES

- GB 95.9%
- JE 2.5%
- IM 0.4%
- GG 0.3%
- Others 0.9%



TOP COMPONENTS AS OF 26-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	8.22%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	7.75%
UNILEVER PLC	ULVR LN Equity	GB	GBp	5.50%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	3.58%
RELX PLC	REL LN Equity	GB	GBp	3.44%
SHELL PLC	SHEL LN Equity	GB	GBp	3.21%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	3.04%
GSK PLC	GSK LN Equity	GB	GBp	2.86%
DIAGEO PLC	DGE LN Equity	GB	GBp	2.66%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBp	2.53%

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