

FACTSHEET - AS OF 23-Mar-2023

Solactive L&G Enhanced ESG Emerging Markets Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEBD8 / SLOEBD	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGMT	Last Price	182.03
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 07.05.2014
Index Members	1541		

STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.08%	0.89%	-3.56%	-4.05%	0.09%	82.03%
Performance (p.a.)						6.98%
Volatility (p.a.)	19.83%	15.13%	19.92%	18.09%	15.45%	15.77%
High	190.60	196.72	196.72	196.72	196.72	221.73
Low	176.62	176.62	166.52	166.52	176.62	89.89
Sharpe Ratio*	-1.80	-0.02	-0.55	-0.44	-0.23	0.19
Max. Drawdown	-7.33%	-10.22%	-11.78%	-14.99%	-10.22%	-29.01%
VaR 95 \ 99				-31.5% \ -49.3%		-25.0% \ -41.9%
CVaR 95 \ 99				-43.4% \ -57.3%		-36.8% \ -56.2%

* 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

- TWD 20.0%
- HKD 15.4%
- INR 12.6%
- USD 9.6%
- Others 42.4%



COMPOSITION BY COUNTRIES

- TW 19.6%
- KY 18.2%
- IN 12.6%
- CN 11.9%
- Others 37.8%



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.36%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	4.00%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.93%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.54%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	2.01%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	1.34%
HOUSING DEVELOPMENT FINANCE	HDFC IS Equity	IN	INR	1.19%
MEITUAN	3690 HK Equity	KY	HKD	1.11%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	1.05%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.02%

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