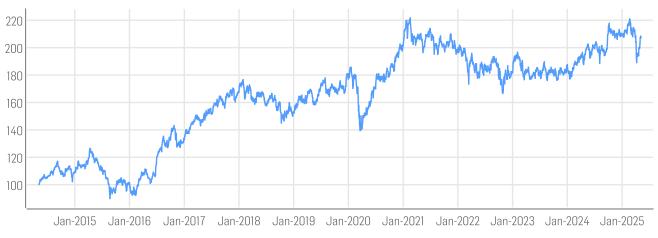


FACTSHEET - AS OF 08-May-2025 Solactive L&G Enhanced ESG Emerging Markets Index TR

HISTORICAL PERFORMANCE



Solactive L&G Enhanced ESG Emerging Markets Index TR

CHARACTERISTICS

ISIN / WKN	DE000SL0EBD8 / SL0EBD
Bloomberg / Reuters	/.SOEESGMT
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	GBP
Index Members	1882

Base Value / Base Date	100 Points / 07.05.2014
Last Price	207.45
Dividends	Reinvested
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 07.05.2014



STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	8.69%	-4.16%	-2.32%	3.42%	-0.47%	107.45%
Performance (p.a.)						6.86%
Volatility (p.a.)	15.02%	20.27%	15.77%	14.50%	17.72%	15.29%
High	208.44	221.03	221.03	221.03	221.03	221.73
Low	189.08	189.08	189.08	188.59	189.08	89.89
Sharpe Ratio*	11.41	-1.00	-0.58	-0.07	-0.33	0.16
Max. Drawdown	-1.14%	-14.46%	-14.46%	-14.46%	-14.46%	-29.01%
VaR 95 \ 99				-18.7% \ -38.2%		-24.1% \ -41.3%
CVaR 95 \ 99				-37.8% \ -84.7%		-35.7% \ -56.7%

^{*} 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

- HKD 21.9%
- TWD 19.1%
- INR 15.8%
- KRW 9.2%
- Others 34.0%

COMPOSITION BY COUNTRIES

- TW 18.8%
- KY 18.6%
- IN 15.8%
- CN 12.8%
- Others 34.0%



TOP COMPONENTS AS OF 08-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	8.92%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.60%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	4.46%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.56%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.93%
MEITUAN	3690 HK Equity	KY	HKD	1.45%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	1.38%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.25%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.01%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAr	0.97%



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