

# FACTSHEET - AS OF 16-Aug-2022

## Solactive L&G ESG Emerging Markets PR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA7Z56 / SLA7Z5	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOESGEMP	Last Price	1101.13
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2017
Index Members	1561		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	3.77%	2.74%	-6.22%	-4.88%	-5.91%	10.11%
Performance (p.a.)						1.84%
Volatility (p.a.)	13.55%	17.90%	18.92%	16.00%	17.75%	16.53%
High	1103.52	1109.63	1174.22	1247.95	1194.73	1349.21
Low	1055.51	1045.09	1024.63	1024.63	1024.63	858.14
Sharpe Ratio*	4.07	0.55	-0.74	-0.42	-0.62	0.01
Max. Drawdown	-2.79%	-5.06%	-12.74%	-17.89%	-14.24%	-27.03%
VaR 95 \ 99				-25.7% \ -41.1%		-25.9% \ -44.9%
CVaR 95 \ 99				-35.6% \ -46.4%		-38.5% \ -60.6%

\* 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 18.0%
- INR 15.0%
- HKD 14.0%
- USD 9.3%
- Others 43.7%



## COMPOSITION BY COUNTRIES

- TW 17.6%
- KY 16.9%
- IN 15.0%
- CN 10.9%
- Others 39.5%



## TOP COMPONENTS AS OF 16-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	7.84%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	4.02%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	2.71%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	2.34%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.11%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	1.87%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.46%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	1.18%
WUXI BIOLOGICS CAYMAN INC	2269 HK Equity	KY	HKD	1.13%
HOUSING DEVELOPMENT FINANCE	HDFC IS Equity	IN	INR	1.00%

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