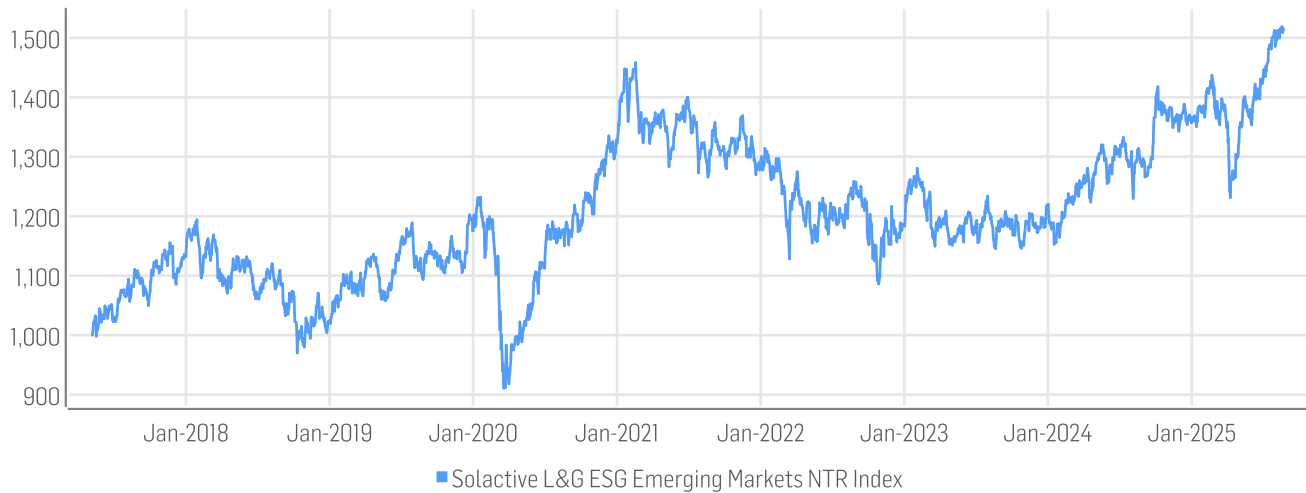


FACTSHEET - AS OF 22-Aug-2025

Solactive L&G ESG Emerging Markets NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA7Z64 / SLA7Z6	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/SOESGEMN	Last Price	1512.57
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total 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	1923		

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Solactive L&G ESG Emerging Markets NTR Index

STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	1.25%	9.99%	5.25%	17.80%	11.47%	51.26%
Performance (p.a.)						5.12%
Volatility (p.a.)	9.69%	10.43%	16.54%	13.94%	15.23%	15.35%
High	1518.53	1518.53	1518.53	1518.53	1518.53	1518.53
Low	1485.50	1353.67	1231.15	1231.15	1231.15	910.84
Sharpe Ratio*	1.28	4.14	0.42	1.01	0.95	0.07
Max. Drawdown	-1.77%	-1.86%	-14.33%	-14.33%	-14.33%	-26.07%
VaR 95 \ 99				-18.2% \ -34.7%		-24.6% \ -42.9%
CVaR 95 \ 99				-32.9% \ -73.4%		-36.4% \ -59.5%

* 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

- HKD 21.4%
- TWD 19.4%
- INR 15.1%
- KRW 10.9%
- Others 33.2%



COMPOSITION BY COUNTRIES

- TW 19.2%
- KY 17.8%
- IN 15.1%
- CN 13.4%
- Others 34.5%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.68%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.82%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	3.70%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.93%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.67%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	1.17%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.08%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAr	1.04%
MEITUAN	3690 HK Equity	KY	HKD	1.04%
SK HYNIX INC	000660 KP Equity	KR	KRW	0.97%

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