

# FACTSHEET - AS OF 06-Apr-2026

## Solactive L&G Enhanced ESG Emerging Markets Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEBB2 / SLOEBB	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGMP	Last Price	200.15
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	1971		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.52%	-0.02%	5.51%	36.87%	3.95%	100.15%
Performance (p.a.)						6.00%
Volatility (p.a.)	30.40%	23.03%	19.00%	15.94%	22.64%	15.34%
High	208.84	219.77	219.77	219.77	219.77	219.77
Low	193.97	193.97	186.27	146.01	192.55	86.38
Sharpe Ratio*	-1.00	-0.17	0.41	2.12	0.54	0.15
Max. Drawdown	-7.12%	-11.74%	-11.74%	-11.74%	-11.74%	-30.07%
VaR 95 \ 99				-21.6% \ -53.9%		-24.2% \ -42.5%
CVaR 95 \ 99				-39.9% \ -61.8%		-36.2% \ -57.6%

\* 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 20.2%
- HKD 18.4%
- KRW 16.7%
- INR 11.3%
- Others 33.4%



## COMPOSITION BY COUNTRIES

- TW 19.9%
- KR 16.7%
- KY 14.5%
- CN 13.9%
- Others 35.0%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.39%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	6.27%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.41%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	3.40%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.94%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.16%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.01%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	0.94%
SAMSUNG ELTN.PF.	005935 KP Equity	KR	KRW	0.73%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	0.72%

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