

FACTSHEET - AS OF 06-Apr-2026

Solactive L&G Enhanced ESG Emerging Markets Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEBC0 / SLOEBC	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGMN	Last Price	261.11
Index Calculator	Solactive AG	Dividends	Reinvested
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 07.05.2014
Index Members	1971		

STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.31%	0.30%	6.19%	39.61%	4.31%	161.11%
Performance (p.a.)						8.39%
Volatility (p.a.)	30.41%	23.04%	19.00%	15.95%	22.64%	15.35%
High	272.14	286.05	286.05	286.05	286.05	286.05
Low	252.97	252.97	241.75	186.80	250.33	89.46
Sharpe Ratio*	-0.94	-0.11	0.49	2.29	0.60	0.30
Max. Drawdown	-7.04%	-11.56%	-11.56%	-11.56%	-11.56%	-29.15%
VaR 95 \ 99				-21.5% \ -53.9%		-24.1% \ -42.1%
CVaR 95 \ 99				-39.8% \ -61.8%		-36.0% \ -57.5%

* 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).

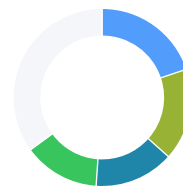
COMPOSITION BY CURRENCIES

- 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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