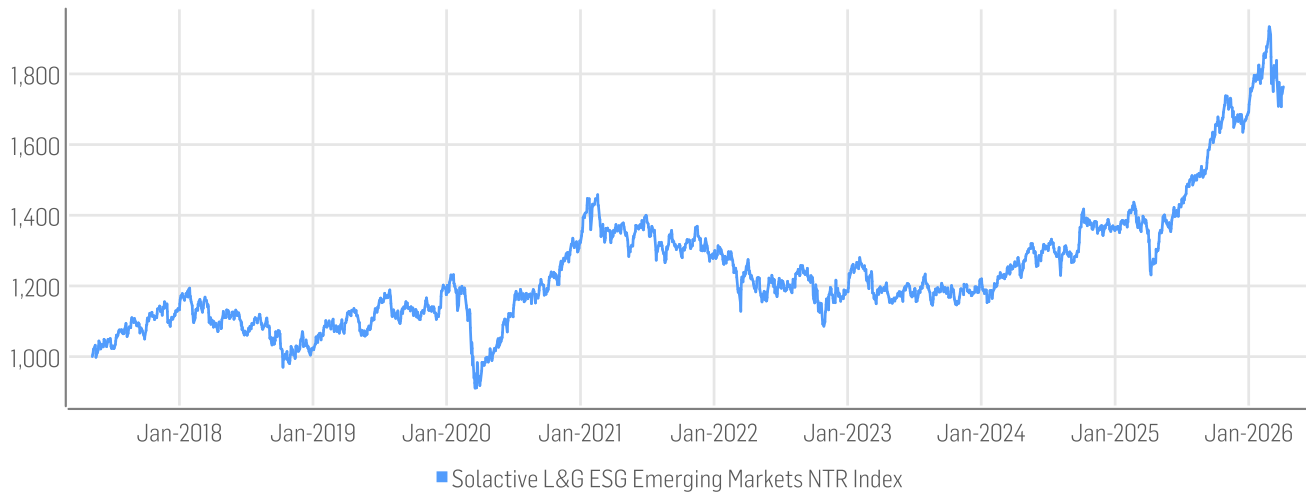


# FACTSHEET - AS OF 06-Apr-2026

## 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	1763.48
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	2030		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.45%	0.30%	6.12%	39.62%	4.26%	76.35%
Performance (p.a.)						6.57%
Volatility (p.a.)	30.54%	23.14%	19.04%	15.94%	22.73%	15.54%
High	1838.10	1933.38	1933.38	1933.38	1933.38	1933.38
Low	1707.01	1707.01	1633.78	1261.69	1691.42	910.84
Sharpe Ratio*	-0.98	-0.11	0.48	2.29	0.59	0.18
Max. Drawdown	-7.13%	-11.71%	-11.71%	-11.71%	-11.71%	-26.07%
VaR 95 \ 99				-21.6% \ -52.8%		-24.8% \ -44.7%
CVaR 95 \ 99				-40.0% \ -62.7%		-37.2% \ -60.7%

\* 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

- TWD 19.9%
- HKD 17.8%
- KRW 17.3%
- INR 11.8%
- Others 33.0%



## COMPOSITION BY COUNTRIES

- TW 19.6%
- KR 17.3%
- KY 14.1%
- CN 13.8%
- Others 35.2%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.40%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	6.13%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.33%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	3.29%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.87%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.13%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	0.98%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	0.92%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	0.71%
SAMSUNG ELTN.PF.	005935 KP Equity	KR	KRW	0.71%

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