

# FACTSHEET - AS OF 16-May-2025

## Solactive L&G Emerging Markets Future Core EUR Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEXF7 / SLOEXF	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	SOLEMFEN Index/ .SOLEMFEN	Last Price	197.77
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.05.2012
Index Members	1908		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	14.15%	-1.62%	2.76%	8.66%	1.52%	97.77%
Performance (p.a.)						5.37%
Volatility (p.a.)	18.57%	24.39%	18.33%	16.95%	20.30%	15.27%
High	197.77	206.03	206.03	206.03	206.03	206.03
Low	173.26	167.24	167.24	167.24	167.24	90.84
Sharpe Ratio*	21.47	-0.35	0.19	0.39	0.10	0.21
Max. Drawdown	-1.04%	-18.83%	-18.83%	-18.83%	-18.83%	-32.16%
VaR 95 \ 99				-24.4% \ -58.5%		-23.7% \ -41.5%
CVaR 95 \ 99				-46.1% \ -100.0%		-36.7% \ -61.0%

\* 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 22.3%
- HKD 21.4%
- INR 17.4%
- KRW 9.7%
- Others 29.1%



## COMPOSITION BY COUNTRIES

- TW 22.0%
- KY 18.4%
- IN 17.4%
- KR 9.7%
- Others 32.4%



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	11.74%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	4.41%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.32%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.48%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.75%
MEITUAN	3690 HK Equity	KY	HKD	1.34%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	1.26%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.21%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAr	0.99%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	0.98%

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