

FACTSHEET - AS OF 27-Aug-2025

Solactive L&G Emerging Markets Future Core Index PR

DESCRIPTION

The index is designed by Solactive and Legal & General Investment Management ("L&G"). First it screens the starting universe to remove companies with excessive involvement in multiple controversial activities, and then tilts the screened universe in order to increase the exposure to companies with higher L&G ESG scores.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9LC7 / SLA9LC	Base Value / Base Date	100 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLEMFCP	Last Price	135.21
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	1909		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.33%	9.18%	16.11%	16.72%	18.40%	32.70%
Performance (p.a.)						3.47%
Volatility (p.a.)	12.48%	12.30%	18.75%	15.91%	17.41%	15.77%
High	136.82	136.82	136.82	136.82	136.82	148.39
Low	130.43	122.10	103.94	103.94	103.94	78.72
Sharpe Ratio*	1.05	3.13	1.65	0.79	1.44	-0.06
Max. Drawdown	-2.25%	-3.05%	-13.96%	-17.10%	-14.64%	-41.08%
VaR 95 \ 99				-20.5% \ -34.3%		-24.4% \ -40.6%
CVaR 95 \ 99				-36.4% \ -85.2%		-37.4% \ -64.9%

* 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).

STATISTICS - GBS - Solactive GBS Emerging Markets Large & Mid Cap USD Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.28%	8.61%	15.99%	14.88%	17.52%	32.41%
Performance (p.a.)						3.44%
Volatility (p.a.)	11.67%	11.54%	17.84%	15.24%	16.58%	15.57%
High	1339.87	1339.87	1339.87	1339.87	1339.87	1467.83
Low	1277.24	1202.39	1033.38	1033.38	1033.38	777.53
Sharpe Ratio*	1.06	3.07	1.72	0.71	1.42	-0.06
Max. Drawdown	-2.31%	-3.21%	-13.08%	-16.66%	-13.36%	-40.16%
VaR 95 \ 99				-19.6% \ -34.1%		-24.2% \ -39.8%
CVaR 95 \ 99				-35.4% \ -83.4%		-37.2% \ -64.5%

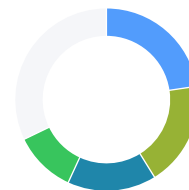
COMPOSITION BY CURRENCIES

- TWD 23.0%
- HKD 21.7%
- INR 15.7%
- KRW 11.0%
- Others 28.6%



COMPOSITION BY COUNTRIES

- TW 22.7%
- KY 18.5%
- IN 15.7%
- KR 11.0%
- Others 32.1%



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TOP COMPONENTS AS OF 27-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	12.63%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.68%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	3.99%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.81%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.57%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.11%
ICICI BANK LTD ORD	ICICIB IS Equity	IN	INR	1.10%
MEITUAN	3690 HK Equity	KY	HKD	1.09%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAr	1.00%
SK HYNIX INC	000660 KP Equity	KR	KRW	0.98%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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