

## FACTSHEET - AS OF 21-Oct-2021

# Solactive L&G Emerging Markets Future Core Index NTR

### 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	DE000SLA9LD5 / SLA9LD	Base Value / Base Date	100 Points / 08.05.2017
Bloomberg / Reuters	SOLEMFCN Index / .SOLEMFCN	Last Price	165.69
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total 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	1454		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.59%	-0.75%	-3.62%	14.55%	1.83%	43.45%
Performance (p.a.)	-	-	-	-	-	8.44%
Volatility (p.a.)	12.54%	15.66%	13.77%	14.80%	14.97%	15.93%
High	166.51	169.23	175.66	182.00	182.00	182.00
Low	157.33	156.18	156.18	140.53	156.18	94.80
Sharpe Ratio	2.90	-0.20	-0.54	0.98	0.13	0.51
Max. Drawdown	-3.46%	-7.03%	-11.09%	-14.19%	-14.19%	-37.42%
VaR 95 \ 99				-26.9% \ -37.8%		-25.6% \ -41.5%
CVaR 95 \ 99				-34.0% \ -44.3%		-38.9% \ -70.2%

## COMPOSITION BY CURRENCIES

- TWD 18.6%
- HKD 16.4%
- INR 13.6%
- USD 11.6%
- Others 39.8%



## COMPOSITION BY COUNTRIES

- KY 20.2%
- TW 18.2%
- IN 13.6%
- KR 10.0%
- Others 38.1%



## TOP COMPONENTS AS OF 21-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.00%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	5.77%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.73%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.22%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	2.47%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	1.26%
SBERBANK PAO	SBER RX Equity	RU	RUB	1.22%
MEITUAN	3690 HK Equity	KY	HKD	1.21%
WUXI BIOLOGICS CAYMAN INC	2269 HK Equity	KY	HKD	1.07%
NAVER CORP	035420 KP Equity	KR	KRW	0.94%

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