

FACTSHEET - AS OF 22-May-2025

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	166.78
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	1908		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.87%	1.86%	8.00%	11.25%	8.76%	44.40%
Performance (p.a.)						4.68%
Volatility (p.a.)	13.66%	24.08%	18.55%	16.70%	20.28%	15.88%
High	168.01	168.01	168.01	168.01	168.01	182.00
Low	151.80	140.33	140.33	140.33	140.33	94.80
Sharpe Ratio*	15.39	0.14	0.68	0.43	0.98	0.03
Max. Drawdown	-0.73%	-14.30%	-14.30%	-16.42%	-14.30%	-38.61%
VaR 95 \ 99				-22.0% \ -39.6%		-24.8% \ -40.2%
CVaR 95 \ 99				-41.9% \ -100.6%		-37.7% \ -66.0%

* 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).

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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.94%	2.48%	7.83%	8.93%	8.68%	46.44%
Performance (p.a.)						4.86%
Volatility (p.a.)	12.37%	22.89%	17.72%	16.08%	19.36%	15.69%
High	1474.64	1474.64	1474.64	1478.95	1474.64	1594.53
Low	1344.26	1242.99	1242.99	1242.99	1242.99	829.19
Sharpe Ratio*	14.49	0.27	0.69	0.30	1.01	0.04
Max. Drawdown	-0.70%	-13.02%	-13.02%	-15.95%	-13.02%	-37.48%
VaR 95 \ 99				-21.9% \ -38.0%		-24.2% \ -40.0%
CVaR 95 \ 99				-41.2% \ -98.3%		-37.6% \ -65.5%

COMPOSITION BY CURRENCIES

- TWD 22.3%
- HKD 21.6%
- INR 17.2%
- KRW 9.7%
- Others 29.2%



COMPOSITION BY COUNTRIES

- TW 22.0%
- KY 18.5%
- IN 17.2%
- KR 9.7%
- Others 32.7%



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TOP COMPONENTS AS OF 22-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	11.64%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.41%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	4.27%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.42%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.74%
MEITUAN	3690 HK Equity	KY	HKD	1.40%
ICICI BANK LTD ORD	ICICIB IS Equity	IN	INR	1.25%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.22%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAr	0.99%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	0.96%

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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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