

FACTSHEET - AS OF 20-Jun-2024

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	151.68
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	1899		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.94%	6.52%	12.25%	13.81%	8.62%	31.32%
Performance (p.a.)						3.90%
Volatility (p.a.)	13.66%	12.85%	12.31%	12.63%	12.26%	15.75%
High	151.68	151.68	151.68	151.68	151.68	182.00
Low	144.15	136.94	131.22	124.33	131.22	94.80
Sharpe Ratio*	0.49	1.86	1.71	0.69	1.11	-0.09
Max. Drawdown	-4.27%	-5.49%	-6.08%	-12.28%	-6.08%	-38.61%
VaR 95 \ 99				-20.7% \ -33.2%		-25.2% \ -40.2%
CVaR 95 \ 99				-26.3% \ -34.5%		-37.1% \ -62.1%

* 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).

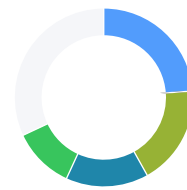
COMPOSITION BY CURRENCIES

- TWD 24.2%
- INR 18.0%
- HKD 16.5%
- KRW 11.2%
- Others 30.1%



COMPOSITION BY COUNTRIES

- TW 23.8%
- IN 18.0%
- KY 15.0%
- KR 11.2%
- Others 32.0%



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	11.67%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.05%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	3.09%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.87%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.58%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.36%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.20%
PINDUODUO INC	PDD UW Equity	KY	USD	0.98%
MEITUAN	3690 HK Equity	KY	HKD	0.98%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	0.89%

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