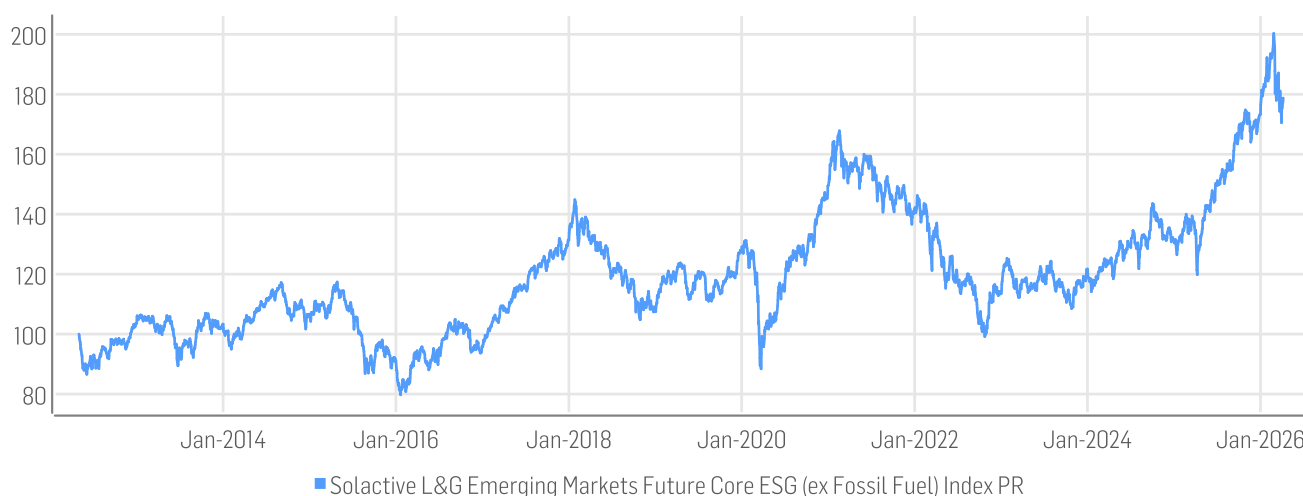


Solactive L&G Emerging Markets Future Core ESG (ex Fossil Fuel) Index PR

DESCRIPTION

The index is designed by first screening the parent index universe to only incorporate companies that do not have excessive exposure or involvement in nuclear power generation, assault weapons, UNGC violation, controversial weapons, coal extraction, thermal coal, tobacco production and retailing, recreational cannabis, gambling and oil sand extraction, and then tilting the screened universe to increase the exposure to companies with higher L&G ESG scores.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | DE000SLOBGG6 | Base Value / Base Date | 100 Points / 02.05.2012 |
| Bloomberg / Reuters | / .SOEMFCFP | Last Price | 178.78 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 02.05.2012 |
| Index Members | 1956 | | |

FACTSHEET - AS OF 07-Apr-2026
Solactive L&G Emerging Markets Future Core ESG (ex Fossil Fuel) Index PR

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.86% | -1.20% | 5.09% | 41.79% | 3.19% | 78.78% |
| Performance (p.a.) | | | | | | 4.26% |
| Volatility (p.a.) | 34.69% | 26.84% | 21.78% | 17.63% | 26.33% | 15.35% |
| High | 187.11 | 200.31 | 200.31 | 200.31 | 200.31 | 200.31 |
| Low | 170.50 | 170.50 | 164.05 | 128.04 | 170.50 | 79.75 |
| Sharpe Ratio* | -0.96 | -0.31 | 0.32 | 2.20 | 0.34 | 0.04 |
| Max. Drawdown | -8.88% | -14.88% | -14.88% | -14.88% | -14.88% | -40.89% |
| VaR 95 \ 99 | | | | -28.4% \ -53.2% | | -24.5% \ -40.4% |
| CVaR 95 \ 99 | | | | -43.3% \ -64.9% | | -36.3% \ -59.7% |

* 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 23.2%
- KRW 19.9%
- HKD 18.4%
- INR 12.2%
- Others 26.3%



COMPOSITION BY COUNTRIES

- TW 22.8%
- KR 19.9%
- KY 15.0%
- IN 12.2%
- Others 30.1%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------|-------------------|---------|----------|------------------|
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 10.73% |
| SAMSUNG ELECTRONICS CO LTD | 005930 KP Equity | KR | KRW | 7.69% |
| TENCENT HOLDINGS LTD | 700 HK Equity | KY | HKD | 4.10% |
| SK HYNIX INC | 000660 KP Equity | KR | KRW | 3.67% |
| ALIBABA GROUP HOLDING LTD | 9988 HK Equity | KY | HKD | 3.20% |
| DELTA ELECTRONICS INC | 2308 TT Equity | TW | TWD | 1.48% |
| HDFC BANK LTD ORD | HDFCB IS Equity | IN | INR | 0.99% |
| ICICI BANK LTD ORD | ICICIBC IS Equity | IN | INR | 0.93% |
| INFOSYS (INFOSYS TECH) LTD ORD | INFO IS Equity | IN | INR | 0.89% |
| SAMSUNG ELTN.PF. | 005935 KP Equity | KR | KRW | 0.89% |

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