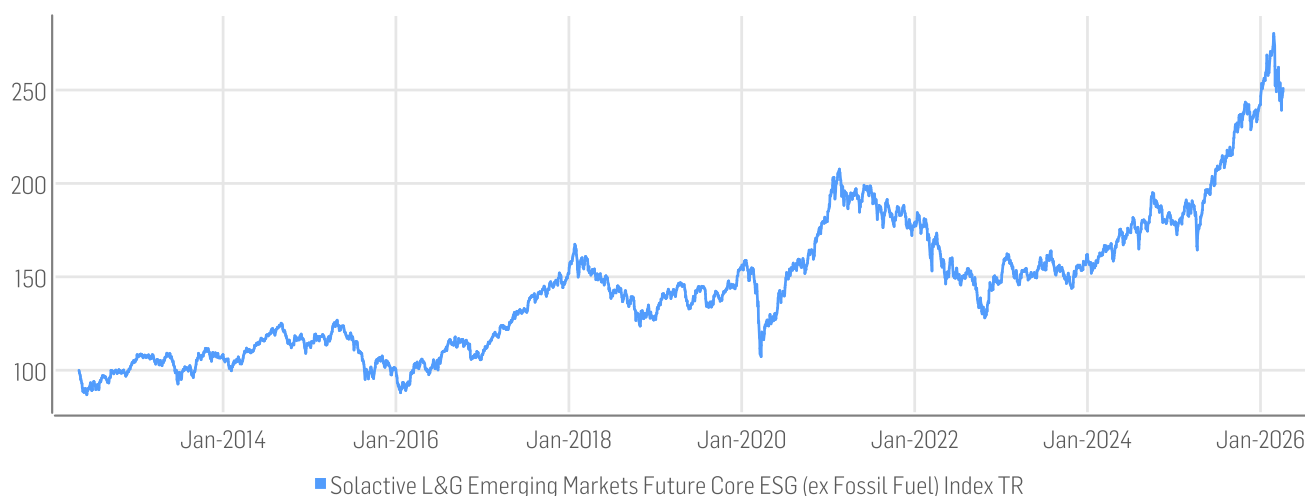


Solactive L&G Emerging Markets Future Core ESG (ex Fossil Fuel) Index TR

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	DE000SLOBGJ0 / SLOBGJ	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	/ .SOEMFCFT	Last Price	250.90
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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 TR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.59%	-0.79%	5.89%	45.05%	3.63%	150.90%
Performance (p.a.)						6.83%
Volatility (p.a.)	34.68%	26.84%	21.78%	17.64%	26.34%	15.35%
High	262.19	280.29	280.29	280.29	280.29	280.29
Low	239.18	239.18	228.70	175.72	239.18	86.85
Sharpe Ratio*	-0.89	-0.26	0.40	2.39	0.41	0.21
Max. Drawdown	-8.78%	-14.67%	-14.67%	-14.67%	-14.67%	-38.37%
VaR 95 \ 99				-28.3% \ -53.1%		-24.4% \ -40.3%
CVaR 95 \ 99				-43.1% \ -64.9%		-36.2% \ -59.6%

* 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).

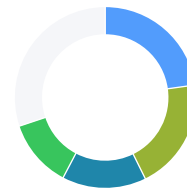
COMPOSITION BY CURRENCIES

- 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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