

Solactive ISS ESG Emerging Markets Paris-Aligned Benchmark Index PR

DESCRIPTION

The Solactive ISS ESG Emerging Markets Paris-Aligned Benchmark Index PR is part of the Solactive ISS ESG Paris-Aligned Benchmark Index Series, which aims to track various size and regional segments of the global stock market. The underlying assets are selected in such a manner that the resulting benchmark portfolio's GHG emissions are aligned with the long-term global warming target of the Paris Climate Agreement, including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. In addition, certain activities are excluded from the index based on fixed revenue thresholds. The series operates in line with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. It is calculated as a PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB9R7 / SLOB9R	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SPABEMP	Last Price	1095.13
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	EUR	History	Available daily back to 02.08.2017
Index Members	715		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.04%	-9.73%	-10.27%	-10.96%	-10.24%	9.51%
Performance (p.a.)						1.86%
Volatility (p.a.)	18.52%	18.20%	18.45%	16.31%	18.29%	15.95%
High	1151.85	1213.22	1249.09	1267.91	1249.09	1305.09
Low	1083.82	1083.82	1082.25	1082.25	1082.25	770.78
Sharpe Ratio*	-2.10	-1.84	-1.04	-0.65	-1.02	0.15
Max. Drawdown	-5.91%	-10.67%	-13.36%	-14.64%	-13.36%	-31.98%
VaR 95 \ 99				-33.4% \ -46.6%		-25.3% \ -44.4%
CVaR 95 \ 99				-40.8% \ -50.9%		-40.6% \ -69.7%

* 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).

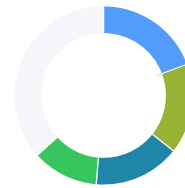
COMPOSITION BY CURRENCIES

- HKD 19.0%
- TWD 15.8%
- KRW 12.0%
- CNH 10.5%
- Others 42.6%



COMPOSITION BY COUNTRIES

- CN 19.3%
- KY 16.4%
- TW 15.6%
- KR 12.0%
- Others 36.7%



TOP COMPONENTS AS OF 04-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.54%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.11%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	3.45%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.27%
MEITUAN	3690 HK Equity	KY	HKD	1.69%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.98%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	0.74%
HOUSING DEVELOPMENT FINANCE	HDFC IS Equity	IN	INR	0.71%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	0.69%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	0.69%

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