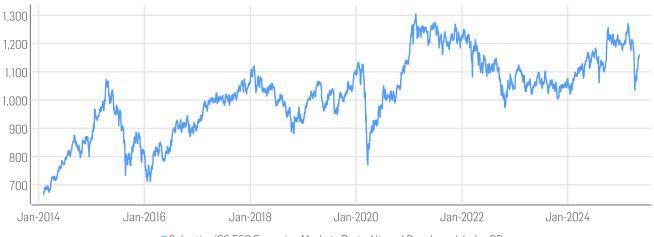
FACTSHEET - AS OF 09-May-2025 Solactive ISS ESG Emerging Markets Paris-Aligned Benchmark Index PR

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



Solactive ISS ESG Emerging Markets Paris-Aligned Benchmark Index PR

CHARACTERISTICS

ISIN / WKN	DE000SL0B9R7 / SL0B9R
Bloomberg / Reuters	/ .SPABEMP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	EUR
Index Members	883

Base Value / Base Date	1000 Points / 02.08.2017
Last Price	1160.12
Dividends	Not included
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 02.08.2017

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.02%	-6.08%	-5.76%	0.90%	-3.50%	16.01%
Performance (p.a.)						1.93%
Volatility (p.a.)	17.50%	22.76%	17.34%	16.34%	19.46%	15.38%
High	1160.12	1270.40	1270.40	1270.40	1270.40	1305.09
Low	1035.62	1035.62	1035.62	1035.62	1035.62	770.78
Sharpe Ratio*	16.92	-1.08	-0.78	-0.08	-0.60	-0.02
Max. Drawdown	-1.52%	-18.48%	-18.48%	-18.48%	-18.48%	-31.98%
VaR 95 \ 99				-23.3% \ -56.6%		-23.8% \ -41.3%
CVaR 95 \ 99				-45.1% \ -100.5%		-38.2% \ -66.2%

^{*} 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 23.0%
- TWD 18.8%
- INR 13.2%
- CNH 10.9%
- Others 34.0%

COMPOSITION BY COUNTRIES

- TW 18.6%
- CN 18.5%
- KY 16.8%
- IN 13.2%
- Others 33.0%



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	8.67%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.47%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	3.04%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.20%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.46%
XIAOMI CORP	1810 HK Equity	KY	HKD	1.31%
MEITUAN	3690 HK Equity	KY	HKD	1.15%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	0.99%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.95%
SK HYNIX INC	000660 KP Equity	KR	KRW	0.91%



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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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