

Solactive ISS ESG Emerging Markets Paris-Aligned Benchmark Index TR

DESCRIPTION

The Solactive ISS ESG Emerging Markets Paris-Aligned Benchmark Index TR 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 TR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB9T3 / SLOB9T	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SPABEMT	Last Price	1548.52
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	1068		

FACTSHEET - AS OF 22-Aug-2025

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.12%	7.01%	0.48%	14.61%	6.40%	54.85%
Performance (p.a.)						5.58%
Volatility (p.a.)	13.30%	11.94%	18.63%	15.57%	16.91%	15.31%
High	1561.57	1561.57	1561.57	1561.57	1561.57	1561.57
Low	1510.91	1417.73	1261.33	1261.33	1261.33	819.68
Sharpe Ratio*	0.95	2.49	-0.05	0.83	0.49	0.24
Max. Drawdown	-2.87%	-2.87%	-18.15%	-18.15%	-18.15%	-31.80%
VaR 95 \ 99				-21.5% \ -37.7%		-23.2% \ -41.1%
CVaR 95 \ 99				-38.9% \ -86.6%		-37.5% \ -64.9%

* 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 23.8%
- TWD 19.2%
- INR 12.7%
- CNH 11.2%
- Others 33.0%



COMPOSITION BY COUNTRIES

- TW 18.8%
- CN 18.5%
- KY 18.0%
- IN 12.7%
- Others 32.0%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.15%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.75%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.55%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.51%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.31%
XIAOMI CORP	1810 HK Equity	KY	HKD	1.24%
PINDUODUO INC	PDD UW Equity	KY	USD	1.05%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.04%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.97%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.95%

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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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