

Solactive ISS ESG Emerging Markets Climate Transition Benchmark Index NTR

DESCRIPTION

The Solactive ISS ESG Emerging Markets Climate Transition Benchmark Index NTR is part of the Solactive ISS ESG Climate Transition Benchmark Series, which aims to track various size and regional segments of the global stock market 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. The series operates in line with the regulations laid out for EU Climate Transition Benchmarks (EU CTB) 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 an NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB9V9 / SLOB9V	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SCTBEMN	Last Price	1494.77
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	1197		

FACTSHEET - AS OF 22-Aug-2025
Solactive ISS ESG Emerging Markets Climate Transition Benchmark Index NTR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.91%	6.47%	0.06%	12.64%	5.56%	49.48%
Performance (p.a.)						5.12%
Volatility (p.a.)	13.46%	11.94%	18.41%	15.28%	16.71%	15.18%
High	1507.84	1507.84	1507.84	1507.84	1507.84	1507.84
Low	1462.36	1375.13	1222.47	1222.47	1222.47	818.23
Sharpe Ratio*	0.73	2.26	-0.10	0.71	0.41	0.21
Max. Drawdown	-2.85%	-2.85%	-18.17%	-18.17%	-18.17%	-32.43%
VaR 95 \ 99				-21.4% \ -37.6%		-23.1% \ -40.4%
CVaR 95 \ 99				-38.4% \ -84.6%		-37.3% \ -64.8%

* 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).

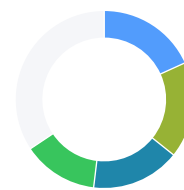
COMPOSITION BY CURRENCIES

- HKD 23.3%
- TWD 18.6%
- INR 13.7%
- KRW 10.3%
- Others 34.0%



COMPOSITION BY COUNTRIES

- TW 18.2%
- KY 17.5%
- CN 16.2%
- IN 13.7%
- Others 34.4%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.18%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.77%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.54%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.51%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.32%
XIAOMI CORP	1810 HK Equity	KY	HKD	1.23%
PINDUODUO INC	PDD UW Equity	KY	USD	1.04%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.03%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.97%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.96%

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The index is launched on 02-Aug-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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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