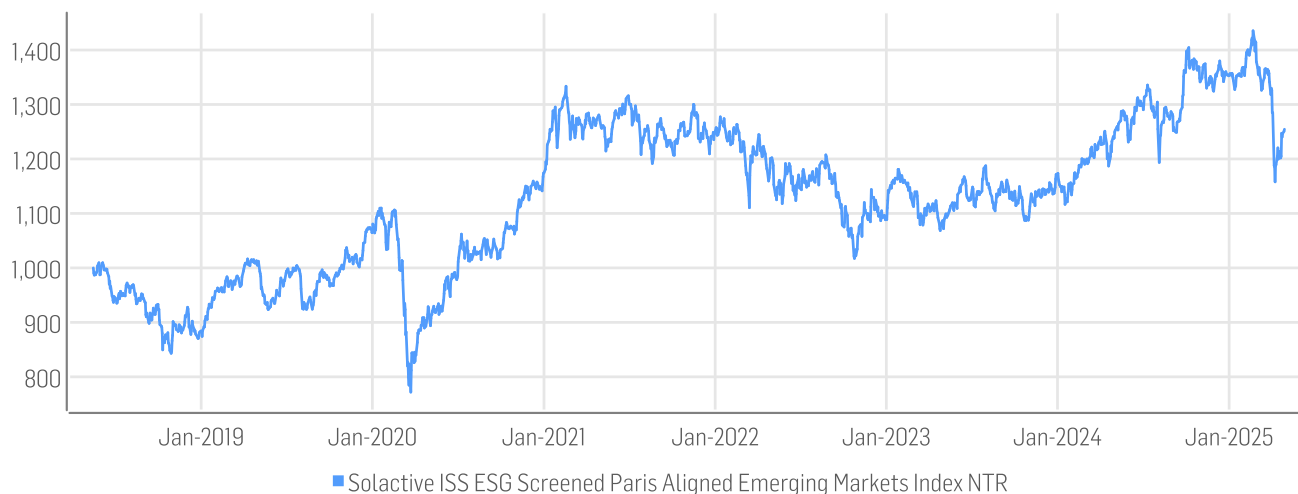


Solactive ISS ESG Screened Paris Aligned Emerging Markets Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC1Q5 / SLOC1Q	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	SSPABEMN Index/ .SSPABEMN	Last Price	1254.53
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 16.05.2018
Index Members	1635		

FACTSHEET - AS OF 29-Apr-2025

Solactive ISS ESG Screened Paris Aligned Emerging Markets Index NTR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.47%	-8.23%	-6.48%	0.17%	-7.25%	25.45%
Performance (p.a.)						3.31%
Volatility (p.a.)	35.73%	23.53%	17.94%	16.90%	20.76%	16.00%
High	1329.68	1435.34	1435.34	1435.34	1435.34	1435.34
Low	1157.92	1157.92	1157.92	1157.92	1157.92	771.92
Sharpe Ratio*	-1.62	-1.34	-0.83	-0.12	-1.10	0.07
Max. Drawdown	-13.67%	-19.33%	-19.33%	-19.33%	-19.33%	-30.45%
VaR 95 \ 99				-23.6% \ -61.5%		-24.6% \ -43.3%
CVaR 95 \ 99				-47.8% \ -102.1%		-39.6% \ -69.0%

* 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 24.2%
- TWD 20.0%
- INR 16.9%
- KRW 10.2%
- Others 28.7%



COMPOSITION BY COUNTRIES

- TW 19.9%
- KY 18.6%
- IN 16.9%
- CN 10.6%
- Others 34.0%



TOP COMPONENTS AS OF 29-Apr-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	8.11%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	5.05%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	3.48%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.59%
MEITUAN	3690 HK Equity	KY	HKD	1.41%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.25%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.18%
XIAOMI CORP	1810 HK Equity	KY	HKD	1.12%
PINDUODUO INC	PDD UW Equity	KY	USD	1.08%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	1.06%

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