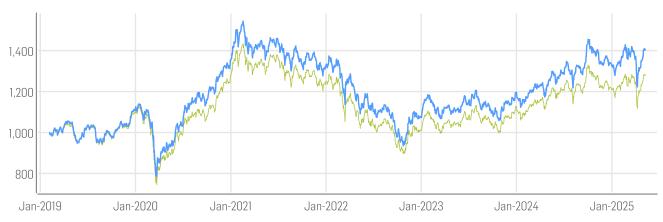
FACTSHEET - AS OF 09-May-2025 Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index NTR

DESCRIPTION

The Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index NTR aims to track the performance of Emerging Markets Large & Mid Cap securities, including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change. The underlying assets are selected and weighted 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. The index calculates as an NTR version in USD.

HISTORICAL PERFORMANCE



Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index NTR

Solactive GBS Emerging Markets Large & Mid Cap USD Index NTR

CHARACTERISTICS

ISIN / WKN	DE000SL0DEG7 / SL0DEG	Base Value / Base Date	1000 Points / 06.02.2019
Bloomberg / Reuters	SEMCRCIN Index/ .SEMCRCIN	Last Price	1406.30
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	USD	History	Available daily back to 06.02.2019
Index Members	1654		



STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	15.00%	2.67%	0.57%	10.43%	5.90%	40.63%
Performance (p.a.)						5.60%
Volatility (p.a.)	16.41%	24.17%	18.81%	16.86%	21.20%	16.78%
High	1409.02	1427.98	1427.98	1455.15	1427.98	1543.91
Low	1222.86	1222.86	1222.86	1219.51	1222.86	784.63
Sharpe Ratio*	27.06	0.29	-0.17	0.37	0.63	0.08
Max. Drawdown	-1.18%	-14.36%	-14.36%	-15.96%	-14.36%	-39.37%
VaR 95 \ 99				-21.6% \ -42.7%		-25.4% \ -42.2%
CVaR 95 \ 99				-42.4% \ -102.4%		-39.9% \ -70.1%

* 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).

STATISTICS - GBS - Solactive GBS Emerging Markets Large & Mid Cap USD Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	14.74%	3.12%	0.65%	7.32%	5.84%	28.27%
Performance (p.a.)						4.06%
Volatility (p.a.)	15.89%	22.44%	17.65%	15.94%	19.78%	16.36%
High	1427.93	1428.98	1428.98	1478.95	1428.98	1594.53
Low	1242.99	1242.99	1242.99	1242.99	1242.99	829.19
Sharpe Ratio*	26.98	0.40	-0.17	0.20	0.66	-0.01
Max. Drawdown	-1.02%	-13.02%	-13.02%	-15.95%	-13.02%	-37.48%
VaR 95 \ 99				-21.9% \ -38.0%		-24.2% \ -41.3%
CVaR 95 \ 99				-41.2% \ -98.3%		-39.7% \ -71.0%

COMPOSITION BY CURRENCIES

COMPOSITION BY COUNTRIES

- HKD 25.6%
- TWD 19.3%
- INR 17.0%
- KRW 8.7%
- Others 29.4%
- 4%

- KY 22.2%
- TW 18.9%
- IN 17.0%
- CN 12.8%
- Others 29.0%





TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	8.78%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	6.26%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	4.16%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.82%
MEITUAN	3690 HK Equity	KY	HKD	1.54%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.25%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.23%
PINDUODUO INC	PDD UW Equity	KY	USD	1.19%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.06%
XIAOMI CORP	1810 HK Equity	KY	HKD	1.04%





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