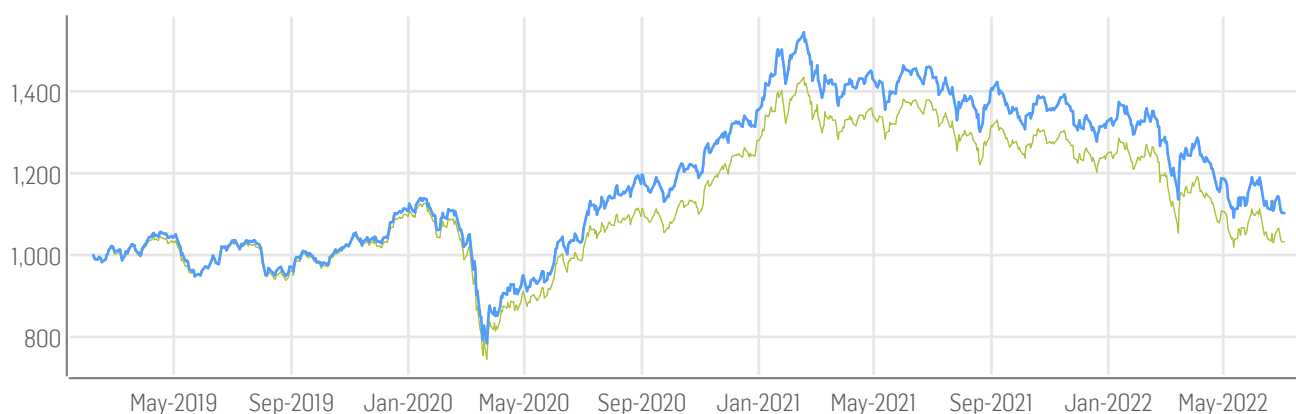


Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index NTR

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	DE000SLODEG7 / SLODEG	Base Value / Base Date	1000 Points / 06.02.2019
Bloomberg / Reuters	SEMCRGIN Index/ .SEMCRGIN	Last Price	1102.11
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	1331		

FACTSHEET - AS OF 04-Jul-2022
Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index NTR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.84%	-13.80%	-16.60%	-21.09%	-16.95%	10.21%
Performance (p.a.)						2.90%
Volatility (p.a.)	21.35%	19.72%	21.32%	18.34%	21.11%	17.98%
High	1189.02	1278.54	1373.70	1432.62	1373.70	1543.91
Low	1102.11	1091.90	1091.90	1091.90	1091.90	784.63
Sharpe Ratio*	-2.50	-2.37	-1.52	-1.25	-1.53	0.08
Max. Drawdown	-7.31%	-14.60%	-20.51%	-23.78%	-20.51%	-31.11%
VaR 95 \ 99				-34.7% \ -53.2%		-29.1% \ -51.1%
CVaR 95 \ 99				-43.1% \ -57.9%		-44.7% \ -79.8%

* 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).

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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.84%	-12.93%	-16.81%	-21.72%	-17.30%	3.22%
Performance (p.a.)						0.94%
Volatility (p.a.)	20.97%	19.06%	20.89%	17.89%	20.67%	17.89%
High	1237.01	1318.13	1429.15	1497.45	1429.15	1594.53
Low	1145.55	1133.57	1133.57	1133.57	1133.57	829.19
Sharpe Ratio*	-2.55	-2.33	-1.56	-1.31	-1.59	-0.03
Max. Drawdown	-7.39%	-14.00%	-20.68%	-24.30%	-20.68%	-33.79%
VaR 95 \ 99				-33.6% \ -51.8%		-28.8% \ -50.4%
CVaR 95 \ 99				-43.4% \ -61.4%		-45.2% \ -83.0%

COMPOSITION BY CURRENCIES

- HKD 22.0%
- TWD 17.2%
- INR 13.2%
- KRW 10.0%
- Others 37.7%



COMPOSITION BY COUNTRIES

- KY 22.0%
- TW 16.9%
- IN 13.2%
- CN 13.2%
- Others 34.8%



FACTSHEET - AS OF 04-Jul-2022

Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index NTR

TOP COMPONENTS AS OF 04-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	7.66%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	6.36%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	3.13%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.99%
MEITUAN	3690 HK Equity	KY	HKD	1.49%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.49%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.48%
HOUSING DEVELOPMENT FINANCE	HDFC IS Equity	IN	INR	1.08%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	1.04%
PING AN INSURANCE GROUP CO-H	2318 HK Equity	CN	HKD	1.02%

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