

Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index TR

DESCRIPTION

The Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index TR 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 a TR version in USD.

HISTORICAL PERFORMANCE



- Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index TR
- Solactive GBS Emerging Markets Large & Mid Cap USD Index TR

CHARACTERISTICS

ISIN / WKN	DE000SLODEH5 / SLODEH	Base Value / Base Date	1000 Points / 06.02.2019
Bloomberg / Reuters	/.SEMCRGIT	Last Price	1194.02
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	1615		

FACTSHEET - AS OF 19-Apr-2024
Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index TR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.61%	2.97%	9.25%	8.17%	-1.74%	19.40%
Performance (p.a.)						3.47%
Volatility (p.a.)	13.69%	11.63%	12.66%	12.45%	12.03%	16.80%
High	1264.06	1264.06	1264.06	1264.06	1264.06	1552.80
Low	1194.02	1152.78	1075.21	1075.21	1141.85	787.22
Sharpe Ratio*	-3.02	0.63	1.13	0.24	-0.90	-0.11
Max. Drawdown	-5.54%	-5.54%	-6.10%	-12.22%	-6.10%	-39.01%
VaR 95 \ 99				-19.6% \ -31.8%		-26.0% \ -42.2%
CVaR 95 \ 99				-25.8% \ -35.4%		-39.7% \ -67.2%

* 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 TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.56%	3.68%	9.96%	9.09%	-1.15%	13.22%
Performance (p.a.)						2.42%
Volatility (p.a.)	12.62%	10.87%	11.96%	11.88%	11.36%	16.50%
High	1332.65	1332.65	1332.65	1332.65	1332.65	1613.07
Low	1266.34	1214.36	1133.07	1133.07	1206.44	836.69
Sharpe Ratio*	-2.56	0.97	1.33	0.33	-0.79	-0.18
Max. Drawdown	-4.98%	-4.98%	-5.92%	-11.93%	-5.92%	-37.09%
VaR 95 \ 99				-18.7% \ -31.7%		-25.1% \ -41.5%
CVaR 95 \ 99				-24.3% \ -34.2%		-39.7% \ -69.1%

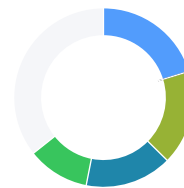
COMPOSITION BY CURRENCIES

- TWD 20.6%
- HKD 17.4%
- INR 17.1%
- KRW 11.1%
- Others 33.8%



COMPOSITION BY COUNTRIES

- TW 20.3%
- IN 17.1%
- KY 15.7%
- CN 11.2%
- Others 35.7%



TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	10.41%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.50%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.08%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	1.54%
PINDUODUO INC	PDD UW Equity	KY	USD	1.39%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.38%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.28%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	1.25%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.11%
TATA CONSULTANCY SVCS LTD	TCS IS Equity	IN	INR	1.06%

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