

FACTSHEET - AS OF 18-Aug-2022

Solactive ISS ESG Emerging Markets Net Zero Pathway Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFB71 / SLOFB7	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SOEMNTZP	Last Price	1252.10
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 05.02.2014
Index Members	598		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.02%	-4.60%	-18.03%	-16.93%	-16.75%	25.21%
Performance (p.a.)						2.67%
Volatility (p.a.)	10.23%	17.82%	21.16%	17.83%	19.74%	16.17%
High	1265.28	1372.56	1518.90	1613.39	1554.25	1795.86
Low	1218.17	1205.44	1205.44	1205.44	1205.44	838.74
Sharpe Ratio*	2.48	-1.11	-1.68	-1.09	-1.40	0.02
Max. Drawdown	-2.20%	-12.18%	-21.08%	-25.29%	-22.44%	-39.90%
VaR 95 \ 99				-30.7% \ -47.4%		-25.9% \ -45.4%
CVaR 95 \ 99				-42.3% \ -56.2%		-38.8% \ -61.8%

* 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).

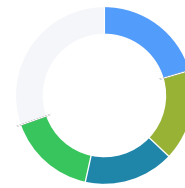
COMPOSITION BY CURRENCIES

- TWD 20.7%
- HKD 18.1%
- KRW 16.6%
- CNH 8.4%
- Others 36.2%



COMPOSITION BY COUNTRIES

- TW 20.5%
- KR 16.6%
- KY 16.4%
- CN 16.1%
- Others 30.4%



TOP COMPONENTS AS OF 18-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	12.12%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	7.21%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	5.85%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	4.10%
MEITUAN	3690 HK Equity	KY	HKD	1.41%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	1.07%
MEDIATEK	2454 TT Equity	TW	TWD	1.03%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.92%
SAMSUNG ELTN.PF.	005935 KP Equity	KR	KRW	0.70%
SK HYNIX INC	000660 KP Equity	KR	KRW	0.69%

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