

FACTSHEET - AS OF 25-Aug-2025

Solactive ISS ESG Emerging Markets Net Zero Pathway Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFB97 / SLOFB9	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SOEMNTZT	Last Price	2309.38
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 05.02.2014
Index Members	879		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.98%	14.30%	17.08%	25.81%	26.79%	130.94%
Performance (p.a.)						7.51%
Volatility (p.a.)	14.54%	13.75%	20.40%	17.63%	19.04%	16.26%
High	2309.38	2309.38	2309.38	2309.38	2309.38	2309.38
Low	2181.57	2000.89	1679.61	1679.61	1679.61	880.15
Sharpe Ratio*	2.66	4.92	1.64	1.24	2.09	0.20
Max. Drawdown	-2.72%	-3.38%	-15.18%	-17.14%	-15.61%	-39.79%
VaR 95 \ 99				-21.7% \ -40.3%		-25.2% \ -44.4%
CVaR 95 \ 99				-39.7% \ -92.6%		-37.7% \ -61.5%

* 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 27.8%
- TWD 22.9%
- KRW 14.3%
- CNH 6.3%
- Others 28.8%



COMPOSITION BY COUNTRIES

- TW 22.6%
- KY 22.5%
- KR 14.3%
- CN 13.0%
- Others 27.6%



TOP COMPONENTS AS OF 25-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	14.05%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	8.18%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	4.19%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.11%
XIAOMI CORP	1810 HK Equity	KY	HKD	1.76%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.45%
PINDUODUO INC	PDD UW Equity	KY	USD	1.01%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.00%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.95%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	0.94%

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