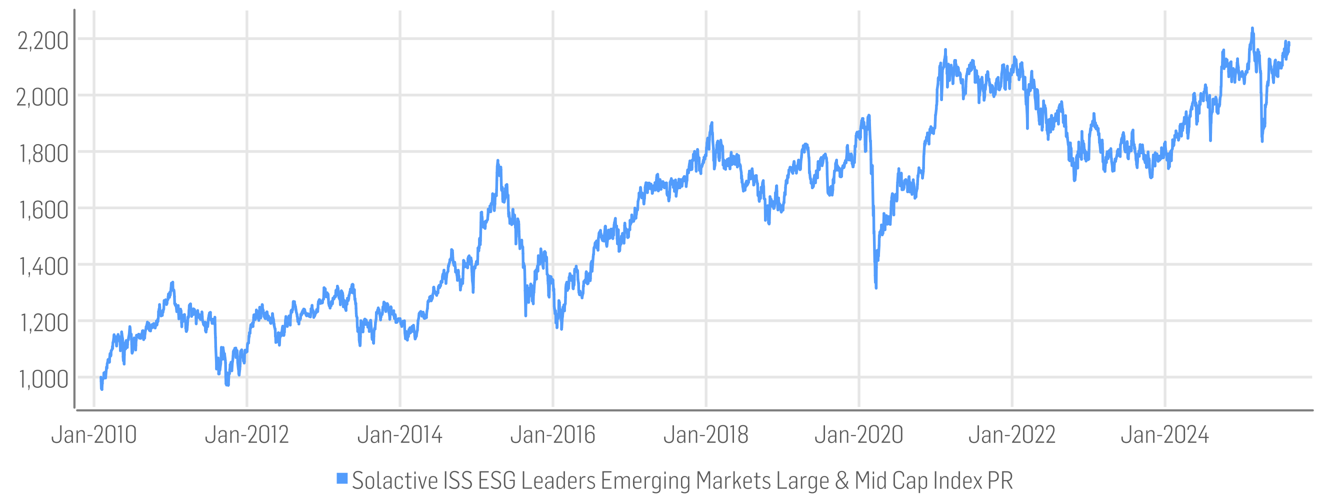
FACTSHEET - AS OF 15-Aug-2025
Solactive ISS ESG Leaders Emerging Markets Large & Mid Cap Index PR

DESCRIPTION

The Solactive ISS ESG Leaders Emerging Markets Index tracks securities from companies compliant with market standards on ESG controversy screens. Those standards are based on established norms (e.g., UNGC) and the exclusion of defined business activities. It prioritizes top ESG-rated companies within sectors while maintaining the same risk profile as its parent index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0JP6	Base Value / Base Date	1000 Points / 03.02.2010
Bloomberg / Reuters	/ .SELEMLEP	Last Price	2175.84
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	EUR	History	Available daily back to 03.02.2010
Index Members	539		

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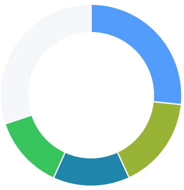
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.64%	2.34%	-0.44%	9.69%	5.31%	117.58%
Performance (p.a.)						5.13%
Volatility (p.a.)	13.01%	12.13%	19.56%	16.09%	17.88%	15.78%
High	2191.04	2191.04	2238.06	2238.06	2238.06	2238.06
Low	2126.67	2044.11	1835.23	1835.23	1835.23	955.94
Sharpe Ratio*	1.54	0.65	-0.14	0.49	0.38	0.20
Max. Drawdown	-2.94%	-3.85%	-18.00%	-18.00%	-18.00%	-33.87%
VaR 95 \ 99				-21.0% \ -44.2%		-25.0% \ -43.3%
CVaR 95 \ 99				-40.9% \ -90.0%		-37.9% \ -61.2%

* 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).

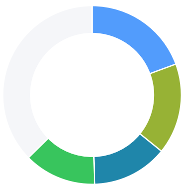
COMPOSITION BY CURRENCIES

- HKD 26.6%
- INR 16.5%
- TWD 13.7%
- KRW 13.1%
- Others 30.1%



COMPOSITION BY COUNTRIES

- KY 19.4%
- IN 16.5%
- TW 13.7%
- KR 13.1%
- Others 37.4%



TOP COMPONENTS AS OF 15-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	5.43%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	5.36%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.06%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	4.23%
XIAOMI CORP	1810 HK Equity	KY	HKD	4.20%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	2.25%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAr	2.21%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	2.21%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.62%
MEITUAN	3690 HK Equity	KY	HKD	1.47%

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