

FACTSHEET - AS OF 16-May-2025

Solactive ISS ESG Prime Emerging Markets Large & Mid Cap Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8M50 / SLA8M5	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEPEMET Index / .SEPEMET	Last Price	3161.20
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	219		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	19.31%	-2.29%	0.66%	15.48%	-1.21%	216.12%
Performance (p.a.)						15.43%
Volatility (p.a.)	23.10%	28.58%	23.35%	23.84%	24.94%	19.69%
High	3161.20	3309.08	3338.15	3338.15	3338.15	3338.15
Low	2617.95	2496.53	2496.53	2496.53	2496.53	977.13
Sharpe Ratio*	32.73	-0.39	-0.04	0.57	-0.22	0.67
Max. Drawdown	-1.73%	-24.56%	-25.21%	-25.21%	-25.21%	-31.38%
VaR 95 \ 99				-33.2% \ -90.5%		-29.4% \ -51.0%
CVaR 95 \ 99				-61.7% \ -116.9%		-45.3% \ -78.8%

* 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).

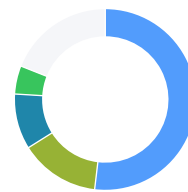
COMPOSITION BY CURRENCIES

- TWD 52.2%
- INR 14.2%
- KRW 9.9%
- BRL 5.0%
- Others 18.7%



COMPOSITION BY COUNTRIES

- TW 51.9%
- IN 14.2%
- KR 9.9%
- BR 5.0%
- Others 19.0%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	33.41%
SK HYNIX INC	000660 KP Equity	KR	KRW	3.33%
MEDIATEK	2454 TT Equity	TW	TWD	2.80%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	2.50%
BHARTI AIRTEL LTD	BHARTI IS Equity	IN	INR	2.12%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAr	1.96%
ITAU UNIBANCO HLDG (MULTIPL0) PFD	ITUB4 BS Equity	BR	BRL	1.49%
TATA CONSULTANCY SVCS LTD	TCS IS Equity	IN	INR	1.49%
GRUPO FINANCIERO BANORTE SAB DE CV	GFNORTEO MF Equity	MX	MXN	1.08%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.00%

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