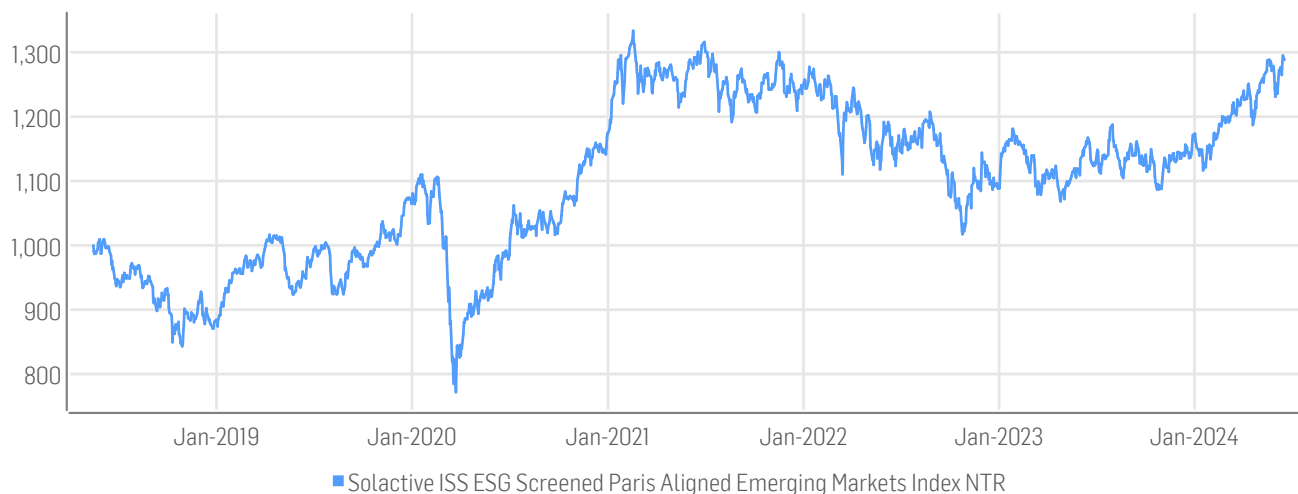


Solactive ISS ESG Screened Paris Aligned Emerging Markets Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC1Q5 / SLOC1Q	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	SSPABEMN Index/ .SSPABEMN	Last Price	1288.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 16.05.2018
Index Members	1628		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.06%	7.17%	12.57%	14.15%	9.96%	28.83%
Performance (p.a.)						4.25%
Volatility (p.a.)	14.93%	13.64%	12.36%	12.26%	12.49%	15.80%
High	1295.05	1295.05	1295.05	1295.05	1295.05	1333.51
Low	1231.00	1186.92	1116.55	1086.73	1116.55	771.92
Sharpe Ratio*	-0.19	2.11	1.90	0.87	1.51	0.04
Max. Drawdown	-4.46%	-5.12%	-5.12%	-8.49%	-5.12%	-30.45%
VaR 95 \ 99				-18.1% \ -30.2%		-24.6% \ -41.9%
CVaR 95 \ 99				-25.1% \ -33.4%		-38.2% \ -64.7%

* 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 22.6%
- HKD 17.6%
- INR 17.4%
- KRW 13.0%
- Others 29.4%



COMPOSITION BY COUNTRIES

- TW 22.5%
- IN 17.4%
- KY 15.5%
- KR 13.0%
- Others 31.6%



TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	8.48%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.34%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.86%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.27%
PINDUODUO INC	PDD UW Equity	KY	USD	1.71%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.64%
MEITUAN	3690 HK Equity	KY	HKD	1.27%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	1.01%
MEDIATEK	2454 TT Equity	TW	TWD	0.98%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.97%

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