

Solactive ISS ESG Emerging Markets Climate Transition Benchmark Index NTR

DESCRIPTION

The Solactive ISS ESG Emerging Markets Climate Transition Benchmark Index NTR is part of the Solactive ISS ESG Climate Transition Benchmark Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The series operates in line with the regulations laid out for EU Climate Transition Benchmarks (EU CTB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. It is calculated as an NTR version in EUR.

HISTORICAL PERFORMANCE



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CHARACTERISTICS

ISIN / WKN	DE000SLOB9V9 / SLOB9V	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SCTBEMN	Last Price	1742.65
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 02.08.2017
Index Members	1207		

FACTSHEET - AS OF 07-Apr-2026
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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.63%	0.57%	6.16%	39.22%	5.51%	74.27%
Performance (p.a.)						6.61%
Volatility (p.a.)	29.67%	23.02%	19.37%	16.50%	22.80%	15.40%
High	1825.57	1896.19	1896.19	1896.19	1896.19	1896.19
Low	1681.01	1681.01	1587.43	1261.70	1651.71	818.23
Sharpe Ratio*	-1.00	0.02	0.57	2.30	0.90	0.30
Max. Drawdown	-7.92%	-11.35%	-11.35%	-11.35%	-11.35%	-32.43%
VaR 95 \ 99				-24.1% \ -52.3%		-23.4% \ -42.0%
CVaR 95 \ 99				-39.3% \ -62.8%		-37.9% \ -66.3%

* 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 22.5%
- HKD 19.5%
- KRW 15.8%
- INR 11.0%
- Others 31.2%



COMPOSITION BY COUNTRIES

- TW 22.1%
- KR 15.8%
- CN 15.2%
- KY 14.2%
- Others 32.6%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	12.53%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	5.54%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.51%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.99%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.50%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.92%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	0.85%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	0.83%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.81%
PINDUODUO INC	PDD UW Equity	KY	USD	0.72%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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