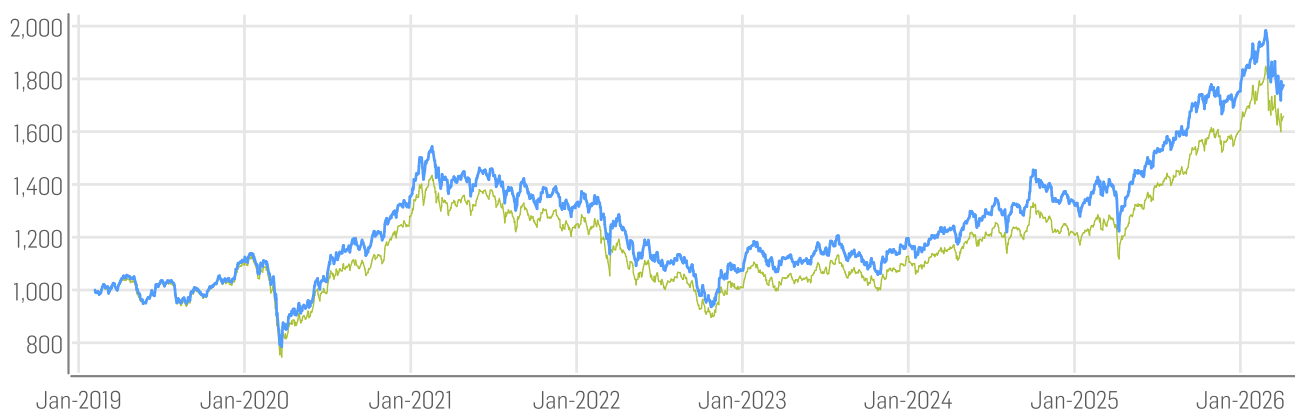


Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index NTR

DESCRIPTION

The Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index NTR aims to track the performance of Emerging Markets Large & Mid Cap securities, including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change. The underlying assets are selected and weighted in such a manner that the resulting benchmark portfolio's GHG emissions are aligned with the long-term global warming target of the Paris Climate Agreement. The index calculates as an NTR version in USD.

HISTORICAL PERFORMANCE



■ Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index NTR

■ Solactive GBS Emerging Markets Large & Mid Cap USD Index NTR

CHARACTERISTICS

ISIN / WKN	DE000SLODEG7 / SLODEG	Base Value / Base Date	1000 Points / 06.02.2019
Bloomberg / Reuters	SEMCRGIN Index / .SEMCRGIN	Last Price	1775.99
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	USD	History	Available daily back to 06.02.2019
Index Members	1764		

FACTSHEET - AS OF 06-Apr-2026
Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index NTR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.51%	-3.21%	2.23%	38.25%	1.29%	77.60%
Performance (p.a.)						8.35%
Volatility (p.a.)	31.85%	24.20%	20.03%	16.66%	23.90%	16.79%
High	1866.75	1983.78	1983.78	1983.78	1983.78	1983.78
Low	1718.84	1718.84	1666.89	1284.66	1718.84	784.63
Sharpe Ratio*	-1.22	-0.66	0.05	2.12	0.06	0.28
Max. Drawdown	-7.92%	-13.36%	-13.36%	-13.36%	-13.36%	-39.37%
VaR 95 \ 99				-27.1% \ -49.6%		-25.5% \ -43.6%
CVaR 95 \ 99				-39.6% \ -56.6%		-39.9% \ -69.3%

* 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).

STATISTICS - GBS - Solactive GBS Emerging Markets Large & Mid Cap USD Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.26%	-0.93%	6.05%	41.07%	3.39%	65.85%
Performance (p.a.)						7.32%
Volatility (p.a.)	31.88%	24.64%	20.10%	16.38%	24.26%	16.40%
High	1931.49	2054.48	2054.48	2054.48	2054.48	2054.48
Low	1779.08	1779.08	1692.66	1307.21	1779.08	829.19
Sharpe Ratio*	-1.16	-0.30	0.45	2.33	0.41	0.22
Max. Drawdown	-7.89%	-13.40%	-13.40%	-13.40%	-13.40%	-37.48%
VaR 95 \ 99				-25.6% \ -49.3%		-24.9% \ -43.0%
CVaR 95 \ 99				-39.5% \ -58.7%		-39.7% \ -70.5%

COMPOSITION BY CURRENCIES

- TWD 22.4%
- HKD 21.6%
- KRW 14.5%
- INR 12.0%
- Others 29.5%



COMPOSITION BY COUNTRIES

- TW 22.1%
- KY 17.5%
- KR 14.5%
- CN 13.4%
- Others 32.5%



FACTSHEET - AS OF 06-Apr-2026

Solactive ISS Emerging Markets Carbon Reduction & Climate Improvers Index NTR

TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	11.02%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.85%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.50%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	3.42%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.38%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.07%
PINDUODUO INC	PDD UW Equity	KY	USD	0.97%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	0.91%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.77%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	0.71%

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