

FACTSHEET - AS OF 06-Apr-2026

Solactive ISS ESG Emerging Markets Net Zero Pathway Index NTR

DESCRIPTION

The Solactive ISS ESG Emerging Markets Net Zero Pathway Index NTR aims to represent developed market securities in a fashion that complies with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB). It also aims to implement recommendations published by the IIGCC in their Net Zero investment Framework.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFB89 / SLOFB8	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	SOEMNTZN Index/ .SOEMNTZN	Last Price	2606.81
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 05.02.2014
Index Members	890		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.09%	0.17%	8.76%	52.83%	5.65%	160.68%
Performance (p.a.)						8.20%
Volatility (p.a.)	36.08%	27.56%	22.72%	18.65%	27.26%	16.53%
High	2750.77	2939.02	2939.02	2939.02	2939.02	2939.02
Low	2520.41	2520.41	2313.43	1705.64	2467.36	874.47
Sharpe Ratio*	-0.98	-0.11	0.66	2.69	0.72	0.27
Max. Drawdown	-8.37%	-14.24%	-14.24%	-14.24%	-14.24%	-40.20%
VaR 95 \ 99				-30.1% \ -55.3%		-25.7% \ -45.4%
CVaR 95 \ 99				-45.3% \ -68.6%		-38.7% \ -63.1%

* 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 26.8%
- HKD 21.8%
- KRW 20.5%
- CNH 6.2%
- Others 24.6%



COMPOSITION BY COUNTRIES

- TW 26.5%
- KR 20.5%
- KY 16.9%
- CN 12.4%
- Others 23.7%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	17.36%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	6.71%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	5.46%
SK HYNIX INC	000660 KP Equity	KR	KRW	4.19%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	3.72%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.92%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.86%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	0.77%
PINDUODUO INC	PDD UW Equity	KY	USD	0.71%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	0.70%

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