

# FACTSHEET - AS OF 07-Apr-2026

## Solactive ISS ESG Screened Paris Aligned Emerging Markets Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC1P7 / SLOC1P	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	/ .SSPABEMP	Last Price	1429.04
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	1710		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.66%	0.78%	5.87%	38.94%	5.67%	42.90%
Performance (p.a.)						4.63%
Volatility (p.a.)	31.98%	24.84%	20.61%	17.50%	24.48%	16.18%
High	1501.78	1563.15	1563.15	1563.15	1563.15	1563.15
Low	1374.24	1374.24	1298.98	1037.04	1352.34	741.86
Sharpe Ratio*	-0.93	0.05	0.50	2.15	0.86	0.17
Max. Drawdown	-8.49%	-12.08%	-12.08%	-12.08%	-12.08%	-30.61%
VaR 95 \ 99				-26.4% \ -56.3%		-25.1% \ -44.8%
CVaR 95 \ 99				-41.9% \ -65.3%		-40.0% \ -69.7%

\* 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).

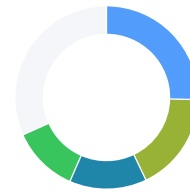
## COMPOSITION BY CURRENCIES

- TWD 25.5%
- HKD 19.4%
- KRW 17.5%
- INR 11.4%
- Others 26.2%



## COMPOSITION BY COUNTRIES

- TW 25.4%
- KR 17.5%
- KY 13.7%
- CN 11.8%
- Others 31.7%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	12.58%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	6.49%
SK HYNIX INC	000660 KP Equity	KR	KRW	3.98%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.71%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.51%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.51%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.08%
PINDUODUO INC	PDD UW Equity	KY	USD	0.79%
MEDIATEK	2454 TT Equity	TW	TWD	0.78%
SAMSUNG ELTN.PF.	005935 KP Equity	KR	KRW	0.75%

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