

## 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	1678.54
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	1710		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.81%	0.63%	6.76%	41.13%	5.62%	67.85%
Performance (p.a.)						6.78%
Volatility (p.a.)	32.74%	24.95%	20.61%	17.51%	24.66%	16.18%
High	1768.75	1838.85	1838.85	1838.85	1838.85	1838.85
Low	1619.59	1619.59	1525.68	1189.37	1589.16	771.92
Sharpe Ratio*	-0.95	0.03	0.59	2.28	0.86	0.30
Max. Drawdown	-8.43%	-11.92%	-11.92%	-11.92%	-11.92%	-30.45%
VaR 95 \ 99				-26.4% \ -56.2%		-24.6% \ -44.6%
CVaR 95 \ 99				-41.8% \ -65.3%		-39.9% \ -69.5%

\* 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).

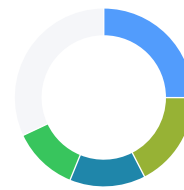
## COMPOSITION BY CURRENCIES

- TWD 25.1%
- HKD 19.6%
- KRW 17.4%
- INR 11.3%
- Others 26.6%



## COMPOSITION BY COUNTRIES

- TW 25.0%
- KR 17.4%
- KY 13.8%
- CN 11.8%
- Others 32.0%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	12.32%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	6.41%
SK HYNIX INC	000660 KP Equity	KR	KRW	3.87%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.74%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.52%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.44%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.09%
PINDUODUO INC	PDD UW Equity	KY	USD	0.80%
MEDIATEK	2454 TT Equity	TW	TWD	0.78%
ASPEED TECHNOLOGY INC	5274 TT Equity	TW	TWD	0.76%

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