

FACTSHEET - AS OF 07-Apr-2026

Solactive ISS ESG Screened Emerging Markets UCITS Index TR

DESCRIPTION

The Solactive ISS ESG Screened Emerging Markets UCITS Index TR is part of the Solactive ISS ESG Screened Index Series, which aims to track various size and regional segments of the global stock market 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.

Starting from its base universe, the Solactive GBS Emerging Markets Large & Mid Cap Index, the Solactive ISS ESG Screened Emerging Markets UCITS Index TR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Total Return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOGU6	Base Value / Base Date	1374.60193507611 Points / 04.09.2024
Bloomberg / Reuters	/.SESGEMUT	Last Price	1851.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.09.2024
Index Members	1723		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.86%	-0.34%	5.34%	39.05%	4.48%	34.72%
Performance (p.a.)						20.64%
Volatility (p.a.)	32.18%	24.58%	20.32%	17.20%	24.26%	16.89%
High	1951.04	2023.08	2023.08	2023.08	2023.08	2023.08
Low	1780.14	1780.14	1702.86	1345.30	1772.46	1299.67
Sharpe Ratio*	-0.98	-0.13	0.45	2.20	0.66	1.11
Max. Drawdown	-8.76%	-12.01%	-12.01%	-12.01%	-12.01%	-18.25%
VaR 95 \ 99				-26.0% \ -54.4%		-25.8% \ -50.2%
CVaR 95 \ 99				-41.0% \ -64.6%		-42.3% \ -76.7%

* 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).

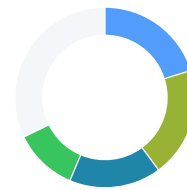
COMPOSITION BY CURRENCIES

- HKD 22.3%
- TWD 20.5%
- KRW 19.7%
- INR 11.3%
- Others 26.2%



COMPOSITION BY COUNTRIES

- TW 20.1%
- KR 19.7%
- KY 16.5%
- CN 11.4%
- Others 32.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.01%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	6.95%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.24%
SK HYNIX INC	000660 KP Equity	KR	KRW	3.67%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	3.23%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.07%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.03%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	0.92%
SAMSUNG ELTN.PF.	005935 KP Equity	KR	KRW	0.86%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.85%

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