

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Emerging Markets Quality SN USD Index NTR

DESCRIPTION

The Solactive GFS Emerging Markets Quality SN Index is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS Emerging Markets Large & Mid Cap Index that exhibit Quality characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFY09 / SLOFY0	Base Value / Base Date	1177.83 Points / 13.06.2022
Bloomberg / Reuters	/ .SQEMSUN	Last Price	1393.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	586		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.30%	4.73%	16.66%	15.97%	1.56%	18.31%
Performance (p.a.)						9.41%
Volatility (p.a.)	13.07%	10.56%	11.34%	11.01%	10.94%	12.05%
High	1424.54	1424.54	1424.54	1424.54	1424.54	1424.54
Low	1351.49	1329.34	1190.59	1184.41	1297.89	1069.71
Sharpe Ratio*	-0.68	1.45	2.77	0.99	-0.04	0.34
Max. Drawdown	-5.13%	-5.13%	-5.56%	-9.50%	-5.56%	-12.45%
VaR 95 \ 99				-17.0% \ -30.1%		-19.0% \ -30.1%
CVaR 95 \ 99				-23.8% \ -33.6%		-25.6% \ -35.7%

* 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

- INR 24.9%
- TWD 16.3%
- KRW 12.8%
- HKD 9.8%
- Others 36.2%



COMPOSITION BY COUNTRIES

- IN 24.9%
- TW 16.1%
- KR 12.8%
- BR 8.3%
- Others 37.9%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.55%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	5.13%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.93%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	2.68%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	2.07%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.75%
TATA CONSULTANCY SVCS LTD	TCS IS Equity	IN	INR	1.73%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.52%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	1.42%
AMERICA MOVIL SAB DE CV	AMXB MF Equity	MX	MXN	1.35%

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