

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Emerging Markets Quality USD Index NTR

### DESCRIPTION

The Solactive GFS Emerging Markets Quality 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.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFYN6 / SLOFYN	Base Value / Base Date	1201.38 Points / 13.06.2022
Bloomberg / Reuters	/ SQEMUN	Last Price	1438.20
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	584		

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## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.21%	4.67%	17.08%	16.23%	1.75%	19.71%
Performance (p.a.)						10.10%
Volatility (p.a.)	13.06%	10.57%	11.29%	10.99%	10.93%	12.09%
High	1469.11	1469.11	1469.11	1469.11	1469.11	1469.11
Low	1395.24	1372.59	1225.19	1219.25	1338.42	1097.28
Sharpe Ratio*	-0.60	1.42	2.87	1.02	0.01	0.40
Max. Drawdown	-5.03%	-5.03%	-5.45%	-9.60%	-5.45%	-12.03%
VaR 95 \ 99				-17.2% \ -27.5%		-19.3% \ -30.4%
CVaR 95 \ 99				-23.6% \ -33.7%		-25.5% \ -35.9%

\* 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).

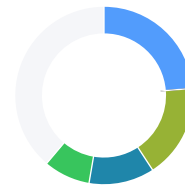
## COMPOSITION BY CURRENCIES

- INR 23.7%
- TWD 17.1%
- KRW 11.9%
- HKD 9.8%
- Others 37.4%



## COMPOSITION BY COUNTRIES

- IN 23.7%
- TW 17.1%
- KR 11.9%
- BR 8.5%
- Others 38.8%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.54%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	5.12%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.92%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	2.34%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.98%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	1.98%
TATA CONSULTANCY SVCS LTD	TCS IS Equity	IN	INR	1.95%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	1.80%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.73%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	1.56%

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