

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Emerging Markets Quality SN USD Index PR

### 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	DE000SLOFYZO / SLOFYZ	Base Value / Base Date	1011.64 Points / 13.06.2022
Bloomberg / Reuters	/ .SQEMSUP	Last Price	1120.43
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price 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	-0.41%	4.05%	15.21%	12.36%	0.83%	10.75%
Performance (p.a.)						5.61%
Volatility (p.a.)	12.95%	10.50%	11.29%	10.98%	10.89%	12.05%
High	1145.94	1145.94	1145.94	1145.94	1145.94	1145.94
Low	1087.17	1075.83	969.22	964.24	1050.52	903.29
Sharpe Ratio*	-0.79	1.16	2.48	0.66	-0.25	0.03
Max. Drawdown	-5.13%	-5.13%	-5.61%	-10.07%	-5.61%	-12.82%
VaR 95 \ 99				-17.0% \ -30.1%		-19.1% \ -30.8%
CVaR 95 \ 99				-24.0% \ -33.7%		-25.9% \ -35.8%

\* 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).

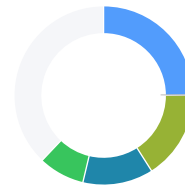
## COMPOSITION BY CURRENCIES

- 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	ICICIB 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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