

FACTSHEET - AS OF 19-May-2025

Solactive GFS Emerging Markets Quality Style USD Index PR

DESCRIPTION

The Solactive GFS Emerging Markets Quality Style 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 Style characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOMPA	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQSEMUP	Last Price	1280.02
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	200		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.99%	2.41%	-0.19%	-0.49%	0.15%	28.00%
Performance (p.a.)						3.12%
Volatility (p.a.)	13.22%	18.25%	14.67%	13.46%	15.89%	15.14%
High	1291.52	1291.52	1326.48	1389.25	1291.52	1546.57
Low	1166.75	1088.92	1088.92	1088.92	1088.92	809.94
Sharpe Ratio*	16.23	0.32	-0.32	-0.36	-0.25	-0.08
Max. Drawdown	-1.17%	-12.88%	-17.91%	-21.62%	-15.30%	-35.88%
VaR 95 \ 99				-20.4% \ -36.6%		-23.5% \ -42.3%
CVaR 95 \ 99				-33.9% \ -69.6%		-36.3% \ -64.9%

* 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 35.4%
- TWD 20.9%
- HKD 10.6%
- SAR 6.3%
- Others 26.8%



COMPOSITION BY COUNTRIES

- IN 35.4%
- TW 20.9%
- KY 15.2%
- SA 6.3%
- Others 22.2%



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.72%
PINDUODUO INC	PDD UW Equity	KY	USD	5.25%
MEDIATEK	2454 TT Equity	TW	TWD	5.04%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	4.71%
TATA CONSULTANCY SVCS LTD	TCS IS Equity	IN	INR	4.07%
NETEASE INC	9999 HK Equity	KY	HKD	3.57%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	3.57%
BANK CENTRAL ASIA TBK PT	BBCA IJ Equity	ID	IDR	2.60%
HINDUSTAN UNILEVER LTD	HUVR IS Equity	IN	INR	1.84%
KWEICHOW MOUTAI CO LTD	600519 C1 Equity	CN	CNH	1.79%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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