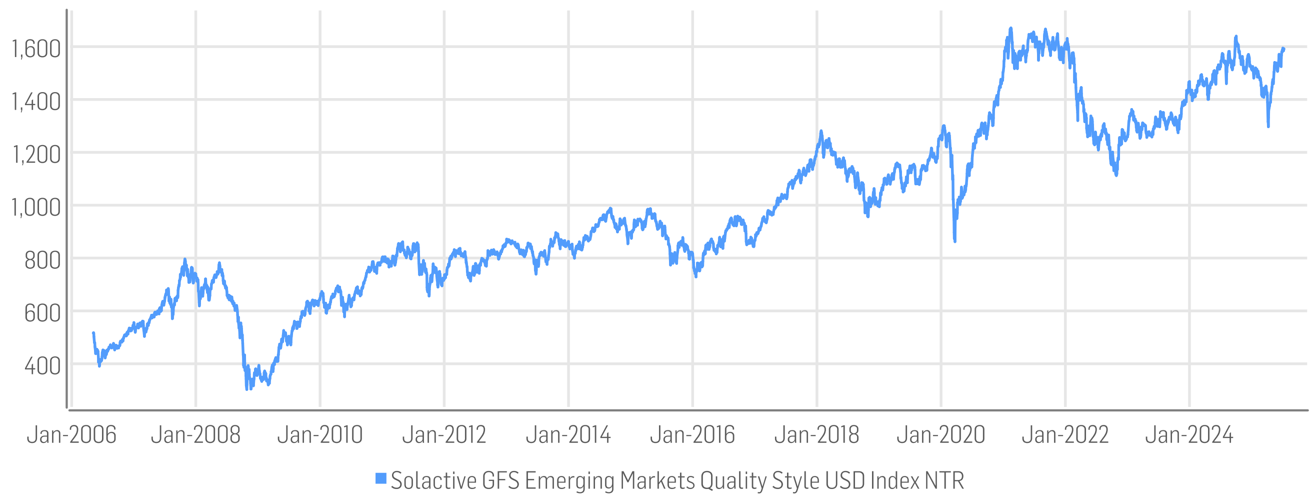
FACTSHEET - AS OF 10-Jul-2025
Solactive GFS Emerging Markets Quality Style USD Index NTR

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	SL0MPB	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQSEMUN	Last Price	1590.24
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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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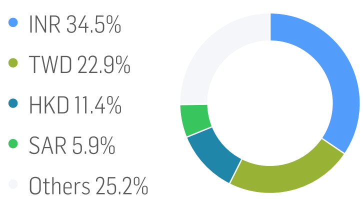
STATISTICS

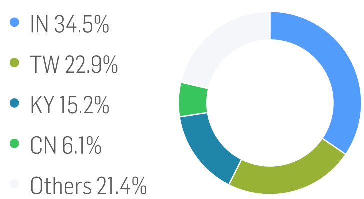
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.67%	17.04%	5.41%	1.29%	5.00%	59.02%
Performance (p.a.)						5.84%
Volatility (p.a.)	11.57%	12.25%	15.16%	13.51%	14.72%	15.07%
High	1594.35	1594.35	1594.35	1639.70	1594.35	1670.85
Low	1524.43	1358.68	1296.59	1296.59	1296.59	861.84
Sharpe Ratio*	1.56	6.95	0.46	-0.22	0.37	0.10
Max. Drawdown	-2.97%	-2.97%	-14.68%	-20.93%	-14.96%	-33.75%
VaR 95 \ 99				-20.2% \ -36.4%		-23.1% \ -41.9%
CVaR 95 \ 99				-33.3% \ -69.4%		-35.9% \ -63.6%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.38%
MEDIATEK	2454 TT Equity	TW	TWD	5.38%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	4.69%
PINDUODUO INC	PDD UW Equity	KY	USD	4.49%
TATA CONSULTANCY SVCS LTD	TCS IS Equity	IN	INR	3.76%
NETEASE INC	9999 HK Equity	KY	HKD	3.74%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	3.29%
BANK CENTRAL ASIA TBK PT	BBCA IJ Equity	ID	IDR	2.30%
KUAISHOU TECHNOLOGY	1024 HK Equity	KY	HKD	2.08%
POP MART INTERNATIONAL GROUP LTD	9992 HK Equity	KY	HKD	1.93%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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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