

FACTSHEET - AS OF 07-Apr-2026

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	SLOMPBB	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQSEMUN	Last Price	1763.36
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	201		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.34%	0.58%	4.75%	29.78%	4.12%	76.34%
Performance (p.a.)						6.57%
Volatility (p.a.)	32.43%	26.03%	21.06%	16.88%	25.35%	15.35%
High	1832.25	1923.27	1923.27	1923.27	1923.27	1923.27
Low	1680.37	1680.37	1605.83	1369.11	1680.37	861.84
Sharpe Ratio*	-0.88	-0.05	0.30	1.58	0.50	0.19
Max. Drawdown	-8.29%	-12.63%	-12.63%	-12.63%	-12.63%	-33.75%
VaR 95 \ 99				-28.0% \ -55.6%		-23.7% \ -43.9%
CVaR 95 \ 99				-41.3% \ -57.8%		-36.8% \ -64.0%

* 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

- TWD 26.4%
- INR 21.4%
- KRW 13.7%
- HKD 7.9%
- Others 30.6%



COMPOSITION BY COUNTRIES

- TW 26.4%
- IN 21.4%
- KR 13.7%
- KY 10.2%
- Others 28.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SK HYNIX INC	000660 KP Equity	KR	KRW	10.14%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.90%
MEDIATEK	2454 TT Equity	TW	TWD	4.74%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	3.51%
PINDUODUO INC	PDD UW Equity	KY	USD	3.50%
GOLD FIELDS LIMITED	GFI SJ Equity	ZA	ZAr	3.07%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	2.86%
NETEASE INC	9999 HK Equity	KY	HKD	2.75%
DELTA ELECTRONICS THAILAND PCL	DELTA TB Equity	TH	THB	2.63%
ACCTON TECHNOLOGY CORP	2345 TT Equity	TW	TWD	2.31%

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