

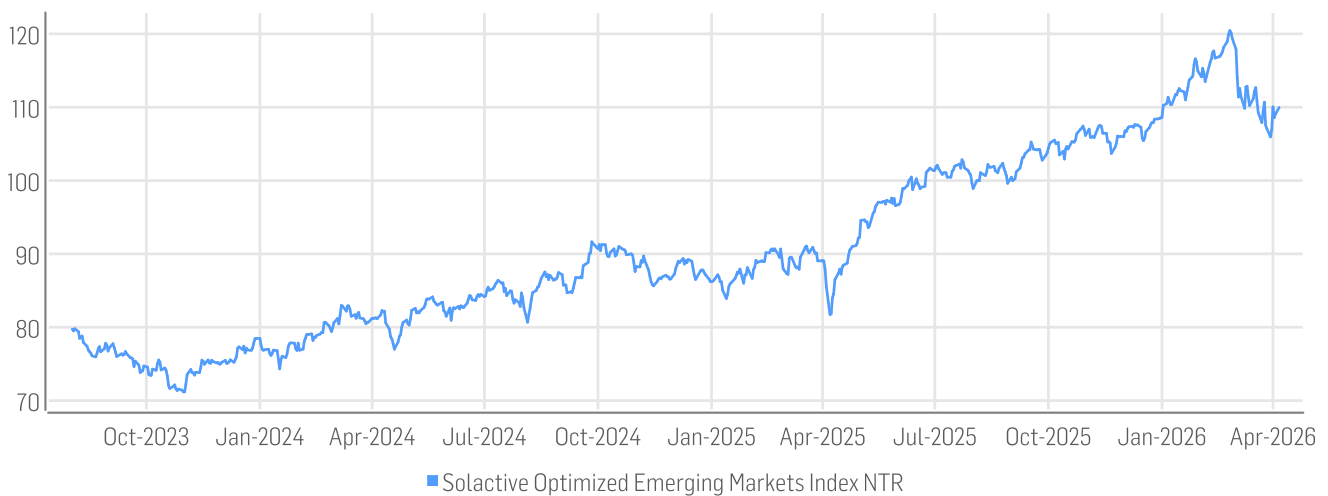
FACTSHEET - AS OF 06-Apr-2026

Solactive Optimized Emerging Markets Index NTR

DESCRIPTION

The Solactive Optimized Emerging Markets Index tracks the performance of a diversified portfolio of 50 large- and mid-cap companies across emerging markets. It uses an optimization methodology to minimize the tracking error relative to the broad benchmark while maintaining regional and sector exposure.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOQSD	Base Value / Base Date	100 Points / 02.08.2023
Bloomberg / Reuters	/ .SOEMUVN	Last Price	109.96
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.08.2023
Index Members	49		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.37%	-1.26%	4.67%	27.14%	1.29%	37.92%
Performance (p.a.)						12.76%
Volatility (p.a.)	23.68%	18.20%	14.65%	12.80%	17.90%	12.89%
High	112.85	120.46	120.46	120.46	120.46	120.46
Low	105.95	105.95	102.93	86.49	105.95	71.18
Sharpe Ratio*	-0.81	-0.48	0.41	1.87	0.08	0.71
Max. Drawdown	-6.11%	-12.05%	-12.05%	-12.05%	-12.05%	-12.05%
VaR 95 \ 99				-20.3% \ -37.2%		-21.2% \ -35.4%
CVaR 95 \ 99				-29.0% \ -49.4%		-28.9% \ -48.5%

* 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

- USD 36.0%
- HKD 20.5%
- KRW 14.6%
- THB 6.2%
- Others 22.8%



COMPOSITION BY COUNTRIES

- TW 22.6%
- KR 14.6%
- IN 10.3%
- KY 9.1%
- Others 43.5%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	14.38%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	9.55%
CHUNGHWA TELECOM LTD-ADR	CHT UN Equity	TW	USD	6.96%
HDFC BANK LTD-ADR	HDB UN Equity	IN	USD	5.97%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	4.03%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	3.21%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.16%
BANK OF COMMUNICATIONS CO-H	3328 HK Equity	CN	HKD	2.33%
ADVANCED INFO SERVICE PCL	ADVANC TB Equity	TH	THB	2.33%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.32%

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