

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Optimized Emerging Markets Index TR

### 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          | SLOQSE       | Base Value / Base Date | 100 Points / 02.08.2023                     |
| Bloomberg / Reuters | / .SOEMUVT   | Last Price             | 110.71                                      |
| Index Calculator    | Solactive AG | Dividends              | Reinvested                                  |
| Index Type          | 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        | -0.97% | -0.29%  | 5.05%   | 28.02%          | 1.75%   | 39.15%          |
| Performance (p.a.) |        |         |         |                 |         | 13.12%          |
| Volatility (p.a.)  | 23.16% | 18.16%  | 14.67%  | 12.62%          | 17.79%  | 12.88%          |
| High               | 113.16 | 120.76  | 120.76  | 120.76          | 120.76  | 120.76          |
| Low                | 106.28 | 106.28  | 103.12  | 87.22           | 106.28  | 71.04           |
| Sharpe Ratio*      | -0.64  | -0.27   | 0.47    | 1.97            | 0.17    | 0.73            |
| Max. Drawdown      | -6.08% | -11.99% | -11.99% | -11.99%         | -11.99% | -11.99%         |
| VaR 95 \ 99        |        |         |         | -20.3% \ -37.2% |         | -21.1% \ -35.3% |
| CVaR 95 \ 99       |        |         |         | -29.0% \ -49.4% |         | -28.9% \ -48.4% |

\* 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 20.4%
- KRW 14.8%
- THB 6.3%
- Others 22.7%



## COMPOSITION BY COUNTRIES

- TW 22.6%
- KR 14.8%
- IN 10.2%
- KY 9.1%
- Others 43.4%



## TOP COMPONENTS AS OF 07-Apr-2026

| Company                     | Ticker           | Country | Currency | Index Weight (%) |
|-----------------------------|------------------|---------|----------|------------------|
| TAIWAN SEMICONDUCTOR-SP ADR | TSM UN Equity    | TW      | USD      | 14.48%           |
| SAMSUNG ELECTRONICS CO LTD  | 005930 KP Equity | KR      | KRW      | 9.69%            |
| CHUNGHWA TELECOM LTD-ADR    | CHT UN Equity    | TW      | USD      | 6.91%            |
| HDFC BANK LTD-ADR           | HDB UN Equity    | IN      | USD      | 5.90%            |
| ALIBABA GROUP HOLDING LTD   | 9988 HK Equity   | KY      | HKD      | 4.01%            |
| IND & COMM BK OF CHINA-H    | 1398 HK Equity   | CN      | HKD      | 3.20%            |
| TENCENT HOLDINGS LTD        | 700 HK Equity    | KY      | HKD      | 3.15%            |
| SK HYNIX INC                | 000660 KP Equity | KR      | KRW      | 2.39%            |
| ADVANCED INFO SERVICE PCL   | ADVANC TB Equity | TH      | THB      | 2.35%            |
| BANK OF COMMUNICATIONS CO-H | 3328 HK Equity   | CN      | HKD      | 2.32%            |

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