

FACTSHEET - Solactive GFS Emerging Markets Quality SN USD Index NTR AS OF 07-Apr-2026



DESCRIPTION

The Solactive GFS Emerging Markets Quality SN 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 characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022
Performance	4.18%	30.31%	7.19%	19.53%	-2.53%

CHARACTERISTICS

ISIN / WKN	DE000SLOFY09 / SLOFY0	Base Value / Base Date	1177.83 Points / 13.06.2022
Bloomberg / Reuters	/ .SQEMSUN	Last Price	1996.91
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	650		

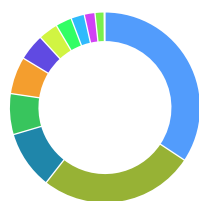
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.07%	0.69%	9.87%	41.76%	4.18%	69.54%
Performance (p.a.)						14.83%
Volatility (p.a.)	30.62%	24.10%	19.20%	15.38%	23.49%	13.32%
High	2066.56	2214.84	2214.84	2214.84	2214.84	2214.84
Low	1912.18	1912.18	1780.18	1427.57	1912.18	1069.71
Sharpe Ratio*	-0.85	-0.03	0.91	2.52	0.55	0.84
Max. Drawdown	-7.47%	-13.67%	-13.67%	-13.67%	-13.67%	-16.13%
VaR 95 \ 99				-26.0% \ -46.2%		-19.7% \ -35.3%
CVaR 95 \ 99				-37.6% \ -54.5%		-31.3% \ -53.2%

* 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).

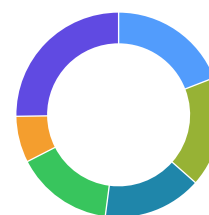
COMPOSITION BY SECTORS

- Technology 34.3%
- Finance 26.3%
- Telecommunications 9.9%
- Non-Energy Materials 6.9%
- Industrials 6.3%
- Consumer Non-Cyclicals 4.5%
- Energy 3.3%
- Consumer Cyclicals 2.7%
- Healthcare 2.3%
- Utilities 1.8%
- Consumer Services 1.6%
- Business Services 0.1%



COMPOSITION BY COUNTRIES

- India 19.1%
- Taiwan 17.4%
- South Korea 15.6%
- China 15.4%
- Brazil 7.3%
- Others 25.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SK HYNIX INC	000660 KP Equity	KR	KRW	9.82%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.72%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	3.28%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	2.15%
BHARTI AIRTEL LTD	BHARTI IS Equity	IN	INR	2.07%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	2.03%
MEDIATEK	2454 TT Equity	TW	TWD	1.82%
ICICI BANK LTD ORD	ICICIB IS Equity	IN	INR	1.67%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.56%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.40%

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