

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



DESCRIPTION

The Solactive GFS Emerging Markets Quality 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.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 |
|-------------|-------|--------|-------|--------|--------|
| Performance | 1.64% | 25.92% | 2.77% | 15.05% | -3.65% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOFYM8 / SLOFYM | Base Value / Base Date | 1026.31 Points / 13.06.2022 |
| Bloomberg / Reuters | / .SQEMUP | Last Price | 1496.46 |
| Index Calculator | Solactive AG | Dividends | Not Reinvested |
| Index Type | Price 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 | | |

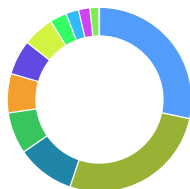
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.69% | -1.35% | 4.97% | 33.75% | 1.64% | 45.81% |
| Performance (p.a.) | | | | | | 10.39% |
| Volatility (p.a.) | 28.03% | 21.77% | 17.74% | 14.62% | 21.27% | 13.07% |
| High | 1553.37 | 1666.96 | 1666.96 | 1666.96 | 1666.96 | 1666.96 |
| Low | 1441.73 | 1441.73 | 1387.56 | 1133.80 | 1441.73 | 921.42 |
| Sharpe Ratio* | -1.14 | -0.42 | 0.38 | 2.10 | 0.12 | 0.51 |
| Max. Drawdown | -7.19% | -13.51% | -13.51% | -13.51% | -13.51% | -16.94% |
| VaR 95 \ 99 | | | | -24.1% \ -41.1% | | -20.3% \ -36.2% |
| CVaR 95 \ 99 | | | | -34.4% \ -48.6% | | -30.3% \ -49.7% |

* 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).

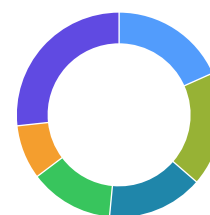
COMPOSITION BY SECTORS

- Finance 28.3%
- Technology 26.9%
- Consumer Non-Cyclicals 10.2%
- Telecommunications 7.3%
- Non-Energy Materials 6.9%
- Industrials 6.1%
- Energy 5.5%
- Consumer Cyclicals 3.0%
- Utilities 2.2%
- Consumer Services 2.0%
- Healthcare 1.6%
- Business Services 0.1%



COMPOSITION BY COUNTRIES

- India 18.3%
- China 18.0%
- Taiwan 15.1%
- South Korea 13.2%
- Brazil 8.6%
- Others 26.7%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------------|------------------|---------|----------|------------------|
| SK HYNIX INC | 000660 KP Equity | KR | KRW | 7.19% |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 5.95% |
| TENCENT HOLDINGS LTD | 700 HK Equity | CN | HKD | 3.41% |
| ALIBABA GROUP HOLDING LTD | 9988 HK Equity | CN | HKD | 3.14% |
| HDFC BANK LTD ORD | HDFCB IS Equity | IN | INR | 2.45% |
| ICICI BANK LTD ORD | ICICIB IS Equity | IN | INR | 2.02% |
| SAUDI ARABIAN OIL CO | ARAMCO AB Equity | SA | SAR | 1.53% |
| DELTA ELECTRONICS INC | 2308 TT Equity | TW | TWD | 1.52% |
| BHARTI AIRTEL LTD | BHARTI IS Equity | IN | INR | 1.51% |
| PETROLEO BRASILEIRO SA PETROBRAS | PETR4 BS Equity | BR | BRL | 1.39% |

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