

# FACTSHEET - Solactive GFS Emerging Markets Quality USD Index TR 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	2.21%	30.07%	5.98%	19.81%	-0.87%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFYPI / SLOFYYP	Base Value / Base Date	1227.59 Points / 13.06.2022
Bloomberg / Reuters	/ .SQEMUT	Last Price	2054.10
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

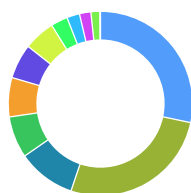
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.36%	-0.85%	6.09%	37.74%	2.21%	67.33%
Performance (p.a.)						14.44%
Volatility (p.a.)	28.07%	21.79%	17.75%	14.64%	21.28%	13.07%
High	2126.09	2279.73	2279.73	2279.73	2279.73	2279.73
Low	1977.99	1977.99	1884.63	1512.08	1977.99	1124.04
Sharpe Ratio*	-1.03	-0.32	0.51	2.37	0.23	0.82
Max. Drawdown	-6.97%	-13.24%	-13.24%	-13.24%	-13.24%	-15.84%
VaR 95 \ 99				-23.7% \ -41.1%		-20.2% \ -36.0%
CVaR 95 \ 99				-34.3% \ -48.6%		-30.0% \ -49.5%

\* 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).

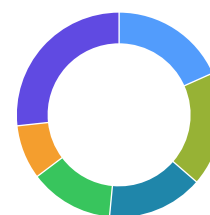
## COMPOSITION BY SECTORS

- 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 Cyclical 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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