

# FACTSHEET - Solactive GFS Emerging Markets Quality SN USD Index TR AS OF 21-May-2025



## 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	2024	2023	2022
Performance	8.89%	7.64%	20.20%	-2.18%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFY17 / SLOFY1	Base Value / Base Date	1202.1 Points / 13.06.2022
Bloomberg / Reuters	/ .SQEMSUT	Last Price	1656.61
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	616		

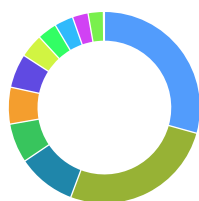
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.44%	6.45%	7.02%	10.49%	8.89%	37.81%
Performance (p.a.)						11.53%
Volatility (p.a.)	9.69%	18.77%	14.71%	13.54%	16.03%	12.47%
High	1656.61	1656.61	1656.61	1656.61	1656.61	1656.61
Low	1513.75	1386.32	1386.32	1386.32	1386.32	1094.45
Sharpe Ratio*	20.18	1.31	0.71	0.47	1.27	0.58
Max. Drawdown	-0.45%	-11.35%	-12.06%	-15.98%	-11.35%	-15.98%
VaR 95 \ 99				-19.6% \ -35.2%		-18.9% \ -32.3%
CVaR 95 \ 99				-35.6% \ -77.1%		-28.4% \ -47.8%

\* 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).

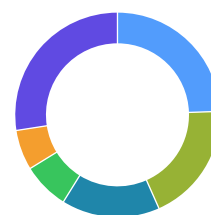
## COMPOSITION BY SECTORS

- Finance 29.3%
- Technology 26.4%
- Telecommunications 9.9%
- Industrials 6.6%
- Non-Energy Materials 6.2%
- Consumer Non-Cyclicals 5.7%
- Consumer Cyclicals 4.0%
- Energy 3.3%
- Consumer Services 3.2%
- Healthcare 2.7%
- Utilities 2.6%
- Business Services 0.2%



## COMPOSITION BY COUNTRIES

- India 24.5%
- China 18.9%
- Taiwan 15.5%
- South Korea 7.4%
- Brazil 6.3%
- Others 27.4%



## TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.89%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	4.98%
BHARTI AIRTEL LTD	BHARTI IS Equity	IN	INR	2.79%
ICICI BANK LTD ORD	ICICIB IS Equity	IN	INR	2.59%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.41%
MEITUAN	3690 HK Equity	CN	HKD	2.12%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	2.01%
MEDIATEK	2454 TT Equity	TW	TWD	1.84%
TATA CONSULTANCY SVCS LTD	TCS IS Equity	IN	INR	1.75%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.75%

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