

# FACTSHEET - Solactive GFS Emerging Markets Quality USD Index PR AS OF 09-Jun-2025



## 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	2024	2023	2022
Performance	8.87%	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	1272.95
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	616		

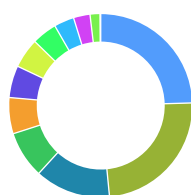
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.12%	9.43%	4.59%	8.54%	8.87%	24.03%
Performance (p.a.)						7.47%
Volatility (p.a.)	11.30%	17.55%	14.60%	13.12%	15.18%	12.40%
High	1272.95	1272.95	1272.95	1283.46	1272.95	1283.46
Low	1239.22	1066.10	1066.10	1066.10	1066.10	921.42
Sharpe Ratio*	5.25	2.27	0.36	0.33	1.13	0.26
Max. Drawdown	-1.45%	-10.79%	-12.41%	-16.94%	-11.14%	-16.94%
VaR 95 \ 99				-18.5% \ -36.2%		-19.3% \ -33.1%
CVaR 95 \ 99				-33.8% \ -75.7%		-28.2% \ -47.4%

\* 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).

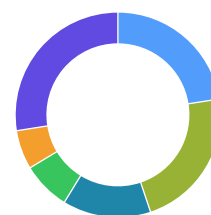
## COMPOSITION BY SECTORS

- Finance 24.5%
- Technology 23.9%
- Consumer Non-Cyclicals 13.3%
- Telecommunications 8.3%
- Industrials 6.4%
- Non-Energy Materials 5.6%
- Energy 5.2%
- Consumer Cyclicals 4.4%
- Consumer Services 3.5%
- Utilities 2.9%
- Healthcare 1.7%
- Business Services 0.1%



## COMPOSITION BY COUNTRIES

- India 22.5%
- China 22.3%
- Taiwan 13.9%
- South Korea 7.6%
- South Africa 6.2%
- Others 27.5%



## TOP COMPONENTS AS OF 09-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.97%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	4.91%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	4.81%
ICICI BANK LTD ORD	ICICIB IS Equity	IN	INR	2.44%
BHARTI AIRTEL LTD	BHARTI IS Equity	IN	INR	2.37%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.27%
MEITUAN	3690 HK Equity	CN	HKD	2.23%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.64%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	1.61%
MEDIATEK	2454 TT Equity	TW	TWD	1.42%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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