

# FACTSHEET - Solactive GFS Emerging Markets Quality USD Index NTR AS OF 18-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	9.77%	5.54%	19.12%	-1.23%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFYN6 / SLOFYN	Base Value / Base Date	1201.38 Points / 13.06.2022
Bloomberg / Reuters	/ .SQEMUN	Last Price	1637.49
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	616		

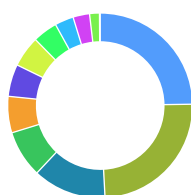
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.59%	7.13%	9.25%	9.48%	9.77%	36.30%
Performance (p.a.)						10.82%
Volatility (p.a.)	9.81%	17.65%	14.59%	13.13%	14.95%	12.38%
High	1662.29	1662.29	1662.29	1662.29	1662.29	1662.29
Low	1604.20	1369.89	1369.89	1369.89	1369.89	1097.28
Sharpe Ratio*	1.71	1.58	1.05	0.40	1.20	0.53
Max. Drawdown	-1.56%	-10.64%	-10.66%	-16.00%	-10.66%	-16.00%
VaR 95 \ 99				-17.8% \ -36.0%		-19.1% \ -33.0%
CVaR 95 \ 99				-33.6% \ -75.1%		-27.9% \ -47.2%

\* 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).

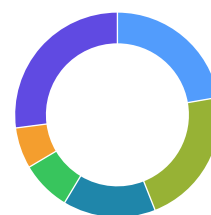
## COMPOSITION BY SECTORS

- Technology 24.8%
- Finance 24.4%
- Consumer Non-Cyclicals 12.8%
- Telecommunications 8.2%
- Industrials 6.4%
- Non-Energy Materials 5.6%
- Energy 5.4%
- Consumer Cyclicals 4.3%
- Consumer Services 3.3%
- Utilities 2.9%
- Healthcare 1.7%
- Business Services 0.1%



## COMPOSITION BY COUNTRIES

- India 22.3%
- China 21.7%
- Taiwan 14.6%
- South Korea 7.9%
- Brazil 6.5%
- Others 27.1%



## TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.40%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	4.84%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	4.56%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.43%
ICICI BANK LTD ORD	ICICIB IS Equity	IN	INR	2.40%
BHARTI AIRTEL LTD	BHARTI IS Equity	IN	INR	2.37%
MEITUAN	3690 HK Equity	CN	HKD	2.02%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.70%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	1.63%
MEDIATEK	2454 TT Equity	TW	TWD	1.45%

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