

# FACTSHEET - AS OF 24-Apr-2024

## Solactive GFS Emerging Markets Value USD Index PR

### DESCRIPTION

The Solactive GFS Emerging Markets Value 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 Value characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFYJ4 / SLOFYJ	Base Value / Base Date	961.91 Points / 13.06.2022
Bloomberg / Reuters	/ .SVEMUP	Last Price	1051.63
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	586		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.42%	5.20%	13.82%	8.01%	0.35%	9.33%
Performance (p.a.)						4.90%
Volatility (p.a.)	13.49%	12.61%	13.86%	13.16%	13.31%	14.37%
High	1072.80	1082.81	1082.81	1082.81	1082.81	1082.81
Low	1021.60	999.64	917.08	917.08	966.19	815.01
Sharpe Ratio*	-1.58	1.39	1.78	0.21	-0.32	-0.03
Max. Drawdown	-4.77%	-5.65%	-7.87%	-11.89%	-7.87%	-15.91%
VaR 95 \ 99				-21.4% \ -35.9%		-21.7% \ -36.6%
CVaR 95 \ 99				-28.2% \ -38.9%		-30.1% \ -39.8%

\* 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 CURRENCIES

- KRW 29.4%
- HKD 19.1%
- TWD 11.3%
- CNH 6.1%
- Others 34.2%



## COMPOSITION BY COUNTRIES

- KR 29.4%
- CN 17.7%
- TW 11.2%
- KY 7.2%
- Others 34.5%



## TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	5.16%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	5.15%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	3.50%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	2.48%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.21%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	1.92%
KB FINANCIAL GROUP INC	105560 KP Equity	KR	KRW	1.64%
SHINHAN FINANCIAL GROUP CO LTD	055550 KP Equity	KR	KRW	1.54%
HANA FINANCIAL GROUP INC ORD	086790 KP Equity	KR	KRW	1.30%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	1.24%

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