

# FACTSHEET - Solactive GFS Emerging Markets Value USD Index NTR AS OF 19-Jun-2025



## 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



## ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022
Performance	17.09%	5.69%	17.51%	0.25%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFYK2 / SLOFYK	Base Value / Base Date	1135.27 Points / 13.06.2022
Bloomberg / Reuters	/ .SVEMUN	Last Price	1655.06
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	615		

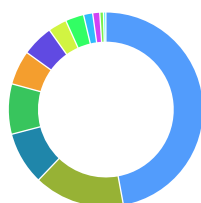
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.58%	8.88%	17.31%	17.37%	17.09%	45.79%
Performance (p.a.)						13.31%
Volatility (p.a.)	11.85%	20.26%	16.34%	16.15%	16.63%	14.87%
High	1683.81	1683.81	1683.81	1683.81	1683.81	1683.81
Low	1582.62	1348.91	1348.91	1336.71	1348.91	991.32
Sharpe Ratio*	5.75	1.82	2.08	0.83	2.17	0.61
Max. Drawdown	-1.71%	-11.60%	-12.27%	-14.70%	-12.27%	-14.70%
VaR 95 \ 99				-21.5% \ -49.2%		-21.2% \ -36.8%
CVaR 95 \ 99				-40.8% \ -97.3%		-32.4% \ -57.9%

\* 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).

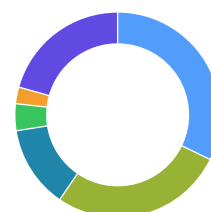
## COMPOSITION BY SECTORS

- Finance 47.1%
- Technology 15.0%
- Non-Energy Materials 8.8%
- Industrials 8.3%
- Consumer Cyclical 5.7%
- Energy 5.2%
- Consumer Non-Cyclicals 3.1%
- Utilities 3.1%
- Telecommunications 1.5%
- Healthcare 1.2%
- Business Services 0.6%
- Consumer Services 0.4%



## COMPOSITION BY COUNTRIES

- South Korea 32.2%
- China 27.4%
- Taiwan 13.0%
- Brazil 4.2%
- Thailand 2.6%
- Others 20.6%



## TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	4.92%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.90%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	2.50%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	2.38%
KB FINANCIAL GROUP INC	105560 KP Equity	KR	KRW	2.18%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	1.95%
SHINHAN FINANCIAL GROUP CO LTD	055550 KP Equity	KR	KRW	1.79%
HANA FINANCIAL GROUP INC ORD	086790 KP Equity	KR	KRW	1.66%
POSCO HOLDINGS INC	005490 KP Equity	KR	KRW	1.50%
BAIDU INC-CLASS A	9888 HK Equity	CN	HKD	1.42%

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