

FACTSHEET - Solactive GFS Emerging Markets Momentum USD Index NTR

AS OF 03-Jul-2025



DESCRIPTION

The Solactive GFS Emerging Markets Momentum 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 Momentum characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022
Performance	13.60%	7.78%	17.73%	-1.26%

CHARACTERISTICS

ISIN / WKN	DE000SLOFYR7 / SLOFYR	Base Value / Base Date	1241.61 Points / 13.06.2022
Bloomberg / Reuters	/ .SMEMUN	Last Price	1767.07
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	617		

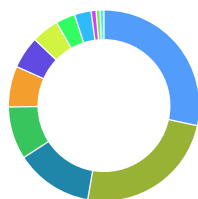
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.29%	16.73%	12.90%	5.41%	13.60%	42.32%
Performance (p.a.)						12.24%
Volatility (p.a.)	14.46%	20.94%	17.80%	15.92%	17.53%	14.14%
High	1770.46	1770.46	1770.46	1770.46	1770.46	1770.46
Low	1662.49	1396.09	1396.09	1396.09	1396.09	1147.03
Sharpe Ratio*	7.31	3.96	1.32	0.07	1.39	0.55
Max. Drawdown	-2.67%	-7.78%	-11.77%	-17.98%	-11.77%	-17.98%
VaR 95 \ 99				-23.3% \ -47.2%		-21.1% \ -36.6%
CVaR 95 \ 99				-42.0% \ -96.0%		-32.2% \ -62.7%

* 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).

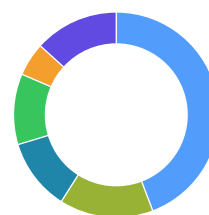
COMPOSITION BY SECTORS

- Technology 28.4%
- Finance 24.3%
- Industrials 13.1%
- Consumer Non-Cyclicals 8.9%
- Consumer Cyclicals 6.9%
- Consumer Services 5.5%
- Healthcare 4.6%
- Telecommunications 3.3%
- Non-Energy Materials 2.8%
- Utilities 0.8%
- Business Services 0.7%
- Energy 0.7%



COMPOSITION BY COUNTRIES

- China 44.2%
- Taiwan 14.8%
- India 11.3%
- South Korea 11.1%
- South Africa 5.3%
- Others 13.3%



TOP COMPONENTS AS OF 03-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.34%
XIAOMI CORP	1810 HK Equity	CN	HKD	5.46%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	4.47%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	4.03%
MEITUAN	3690 HK Equity	CN	HKD	3.30%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	2.95%
JD.COM INC - CL A	9618 HK Equity	CN	HKD	1.99%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAr	1.67%
BHARTI AIRTEL LTD	BHARTI IS Equity	IN	INR	1.61%
MEDIATEK	2454 TT Equity	TW	TWD	1.57%

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