

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Emerging Markets Momentum USD Index TR

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



CHARACTERISTICS

ISIN / WKN	DE000SLOFYS5 / SLOFYS	Base Value / Base Date	1256.4 Points / 13.06.2022
Bloomberg / Reuters	/ .SMEMUT	Last Price	1543.87
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	585		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.77%	7.40%	20.89%	25.56%	5.06%	22.88%
Performance (p.a.)						11.65%
Volatility (p.a.)	16.19%	12.76%	14.35%	14.15%	12.96%	12.94%
High	1569.24	1569.24	1569.24	1569.24	1569.24	1569.24
Low	1483.11	1429.91	1259.90	1218.70	1392.25	1164.55
Sharpe Ratio*	0.28	2.22	2.90	1.46	0.85	0.49
Max. Drawdown	-5.49%	-5.49%	-5.49%	-11.33%	-5.49%	-13.38%
VaR 95 \ 99				-22.5% \ -32.2%		-20.3% \ -32.2%
CVaR 95 \ 99				-27.3% \ -38.5%		-26.2% \ -40.0%

* 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

- TWD 21.7%
- INR 19.9%
- KRW 15.8%
- HKD 11.4%
- Others 31.2%



COMPOSITION BY COUNTRIES

- TW 20.9%
- IN 19.9%
- KY 18.2%
- KR 15.8%
- Others 25.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.40%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	5.00%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.81%
PINDUODUO INC	PDD UW Equity	KY	USD	3.36%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.24%
POSCO HOLDINGS INC	005490 KP Equity	KR	KRW	1.89%
QUANTA COMPUTER	2382 TT Equity	TW	TWD	1.81%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	1.19%
MEDIATEK	2454 TT Equity	TW	TWD	1.18%
XIAOMI CORP	1810 HK Equity	KY	HKD	1.18%

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