

FACTSHEET - Solactive GFS Emerging Markets Value SN USD Index PR AS OF 19-Jun-2025



DESCRIPTION

The Solactive GFS Emerging Markets Value SN 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, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022
Performance	15.62%	0.69%	14.06%	-4.49%

CHARACTERISTICS

ISIN / WKN	DE000SLOFYW7 / SLOFYW	Base Value / Base Date	958.3 Points / 13.06.2022
Bloomberg / Reuters	/ .SVEMSUP	Last Price	1215.28
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	614		

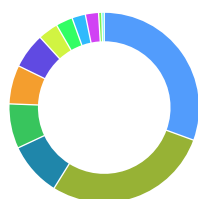
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.08%	7.88%	15.34%	12.76%	15.62%	26.82%
Performance (p.a.)						8.19%
Volatility (p.a.)	13.50%	23.01%	18.81%	17.96%	19.15%	16.33%
High	1236.64	1236.64	1236.64	1236.64	1236.64	1236.64
Low	1156.21	975.56	975.56	975.56	975.56	787.94
Sharpe Ratio*	5.82	1.38	1.56	0.48	1.69	0.24
Max. Drawdown	-1.73%	-13.50%	-14.88%	-18.74%	-14.88%	-19.21%
VaR 95 \ 99				-23.3% \ -63.3%		-23.5% \ -39.8%
CVaR 95 \ 99				-45.6% \ -103.4%		-35.9% \ -63.4%

* 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).

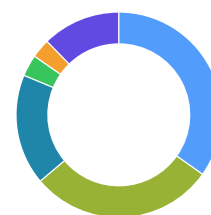
COMPOSITION BY SECTORS

- Technology 30.6%
- Finance 28.3%
- Industrials 9.2%
- Non-Energy Materials 7.6%
- Consumer Cyclicals 6.6%
- Consumer Non-Cyclicals 6.0%
- Telecommunications 3.4%
- Energy 2.9%
- Healthcare 2.3%
- Utilities 2.2%
- Business Services 0.5%
- Consumer Services 0.4%



COMPOSITION BY COUNTRIES

- South Korea 34.8%
- China 29.0%
- Taiwan 17.4%
- South Africa 3.4%
- Brazil 3.0%
- Others 12.3%



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	4.79%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.77%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	4.46%
SK HYNIX INC	000660 KP Equity	KR	KRW	3.96%
BAIDU INC-CLASS A	9888 HK Equity	CN	HKD	2.46%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	1.80%
KB FINANCIAL GROUP INC	105560 KP Equity	KR	KRW	1.71%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	1.57%
NAVER CORP	035420 KP Equity	KR	KRW	1.51%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAr	1.48%

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