

FACTSHEET - Solactive GFS Emerging Markets Value SN USD Index NTR AS OF 08-Jul-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	25.93%	3.57%	18.12%	-1.19%

CHARACTERISTICS

ISIN / WKN	DE000SLOFYX5 / SLOFYX	Base Value / Base Date	1106.72 Points / 13.06.2022
Bloomberg / Reuters	/ .SVEMSUN	Last Price	1684.85
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		

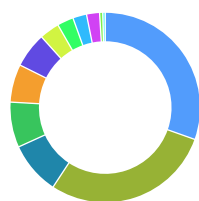
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.34%	34.33%	27.20%	21.47%	25.93%	52.24%
Performance (p.a.)						14.68%
Volatility (p.a.)	16.35%	15.93%	19.30%	18.24%	18.90%	16.32%
High	1689.83	1689.83	1689.83	1689.83	1689.83	1689.83
Low	1577.49	1254.23	1254.23	1253.46	1254.23	934.06
Sharpe Ratio*	9.85	14.24	3.04	0.96	2.74	0.63
Max. Drawdown	-1.62%	-1.68%	-14.54%	-17.64%	-14.54%	-17.64%
VaR 95 \ 99				-23.3% \ -63.3%		-23.2% \ -39.2%
CVaR 95 \ 99				-45.5% \ -102.9%		-35.2% \ -60.3%

* 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).

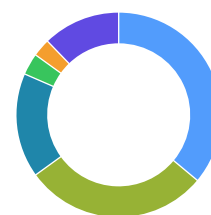
COMPOSITION BY SECTORS

- Technology 30.4%
- Finance 28.8%
- Industrials 9.0%
- Non-Energy Materials 7.7%
- Consumer Cyclical 6.4%
- Consumer Non-Cyclicals 6.0%
- Telecommunications 3.4%
- Energy 2.8%
- Utilities 2.3%
- Healthcare 2.2%
- Business Services 0.5%
- Consumer Services 0.4%



COMPOSITION BY COUNTRIES

- South Korea 36.1%
- China 29.0%
- Taiwan 16.5%
- South Africa 3.4%
- Brazil 2.8%
- Others 12.2%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	4.96%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.69%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	4.42%
SK HYNIX INC	000660 KP Equity	KR	KRW	4.31%
BAIDU INC-CLASS A	9888 HK Equity	CN	HKD	2.51%
KB FINANCIAL GROUP INC	105560 KP Equity	KR	KRW	1.85%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	1.77%
SHINHAN FINANCIAL GROUP CO LTD	055550 KP Equity	KR	KRW	1.65%
HANA FINANCIAL GROUP INC ORD	086790 KP Equity	KR	KRW	1.56%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	1.52%

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