FACTSHEET - Solactive GFS Emerging Markets Value USD Index NTR
AS OF 06-Apr-2026

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	2025	2024	2023	2022
Performance	11.17%	42.87%	5.69%	17.51%	0.25%

CHARACTERISTICS

ISIN / WKN	DE000SLOFYK2 / SLOFYK
Bloomberg / Reuters	/ .SVEMUN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	651

Base Value / Base Date	1135.27 Points / 13.06.2022
Last Price	2245.07
Dividends	Reinvested
Calculation	09:00 to 22:50 (CET), every 15 seconds
History	Available daily back to 13.06.2022

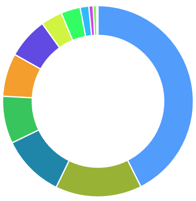
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.07%	7.55%	18.61%	58.64%	11.17%	97.76%
Performance (p.a.)						19.58%
Volatility (p.a.)	32.66%	28.37%	22.08%	17.62%	27.66%	15.80%
High	2323.36	2521.86	2521.86	2521.86	2521.86	2521.86
Low	2162.00	2078.99	1857.91	1415.20	2019.49	991.32
Sharpe Ratio*	-0.80	1.08	1.71	3.18	1.66	1.01
Max. Drawdown	-6.95%	-14.27%	-14.27%	-14.27%	-14.27%	-14.70%
VaR 95 \ 99				-25.7% \ -59.4%		-21.7% \ -39.5%
CVaR 95 \ 99				-44.4% \ -83.8%		-36.0% \ -68.0%

* 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).

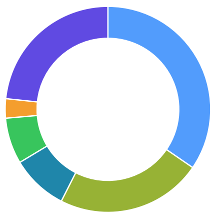
COMPOSITION BY SECTORS

- Finance 42.6%
- Technology 14.7%
- Non-Energy Materials 10.6%
- Industrials 8.0%
- Consumer Cyclicals 7.3%
- Energy 6.9%
- Utilities 3.6%
- Consumer Non-Cyclicals 3.3%
- Telecommunications 1.5%
- Healthcare 0.7%
- Business Services 0.6%
- Consumer Services 0.3%



COMPOSITION BY COUNTRIES

- South Korea 34.6%
- China 22.9%
- Taiwan 8.9%
- Brazil 7.2%
- Saudi Arabia 3.0%
- Others 23.3%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	8.61%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	4.92%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	3.54%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	1.72%
KB FINANCIAL GROUP INC	105560 KP Equity	KR	KRW	1.70%
SHINHAN FINANCIAL GROUP CO LTD	055550 KP Equity	KR	KRW	1.69%
POSCO HOLDINGS INC	005490 KP Equity	KR	KRW	1.52%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	1.43%
KIA CORP	000270 KP Equity	KR	KRW	1.34%
HANA FINANCIAL GROUP INC ORD	086790 KP Equity	KR	KRW	1.27%

SOLACTIVE
German Index Engineering

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