

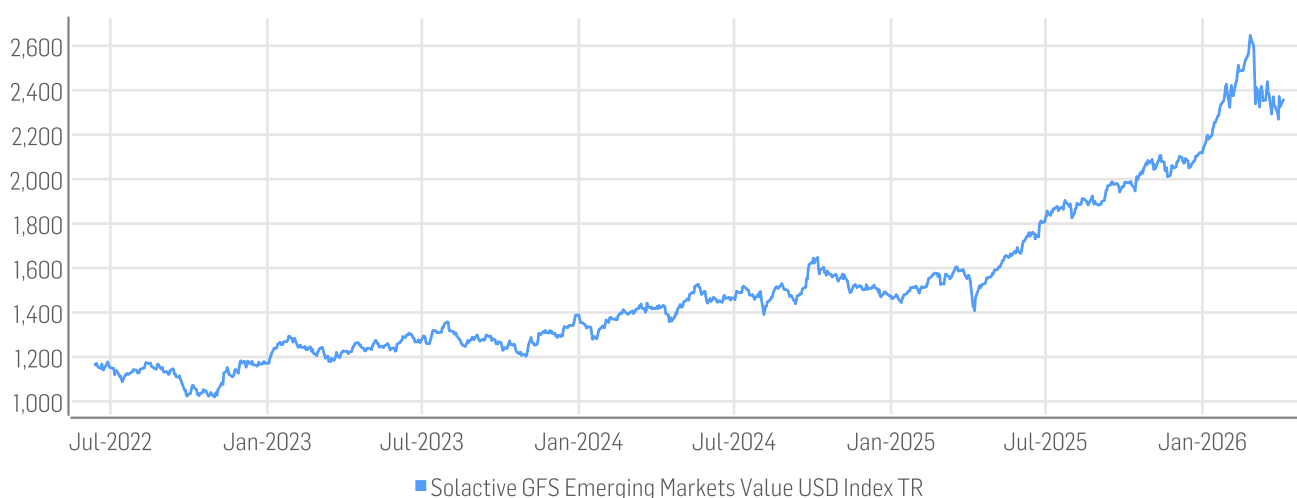
# FACTSHEET - Solactive GFS Emerging Markets Value USD Index TR AS OF 06-Apr-2026



## 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	11.30%	43.73%	6.18%	18.26%	0.84%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFYLO / SLOFYL	Base Value / Base Date	1163.83 Points / 13.06.2022
Bloomberg / Reuters	/ .SVEMUT	Last Price	2357.35
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	651		

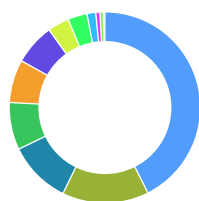
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.02%	7.67%	18.84%	59.47%	11.30%	102.55%
Performance (p.a.)						20.33%
Volatility (p.a.)	32.65%	28.37%	22.08%	17.62%	27.66%	15.80%
High	2438.20	2646.19	2646.19	2646.19	2646.19	2646.19
Low	2270.06	2180.47	1946.98	1478.23	2118.02	1020.27
Sharpe Ratio*	-0.78	1.10	1.73	3.23	1.69	1.06
Max. Drawdown	-6.90%	-14.21%	-14.21%	-14.21%	-14.21%	-14.47%
VaR 95 \ 99				-25.7% \ -59.4%		-21.6% \ -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).

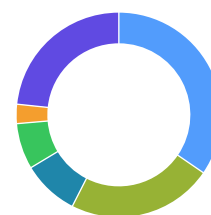
## COMPOSITION BY SECTORS

- 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%

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