

# FACTSHEET - Solactive GFS Emerging Markets Momentum USD Index NTR

## AS OF 07-Apr-2026



### 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



### ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022
Performance	4.34%	26.05%	7.78%	17.73%	-1.26%

### CHARACTERISTICS

ISIN / WKN	DE000SLOFYR7 / SLOFYR	Base Value / Base Date	1241.61 Points / 13.06.2022
Bloomberg / Reuters	/ .SMEMUN	Last Price	2045.73
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	652		

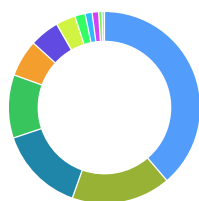
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.44%	-0.13%	2.66%	39.11%	4.34%	64.76%
Performance (p.a.)						13.98%
Volatility (p.a.)	40.09%	32.11%	26.24%	20.69%	31.38%	16.10%
High	2161.58	2311.07	2311.07	2311.07	2311.07	2311.07
Low	1944.76	1944.76	1836.44	1487.36	1944.76	1147.03
Sharpe Ratio*	-0.96	-0.13	0.07	1.75	0.44	0.64
Max. Drawdown	-10.03%	-15.85%	-15.85%	-15.85%	-15.85%	-17.98%
VaR 95 \ 99				-34.8% \ -64.3%		-23.3% \ -48.7%
CVaR 95 \ 99				-52.8% \ -77.0%		-39.2% \ -72.1%

\* 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).

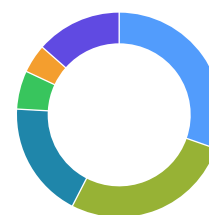
## COMPOSITION BY SECTORS

- Technology 38.7%
- Finance 16.7%
- Industrials 14.4%
- Non-Energy Materials 10.6%
- Consumer Non-Cyclicals 6.2%
- Healthcare 5.0%
- Consumer Cyclicals 3.3%
- Telecommunications 1.7%
- Utilities 1.2%
- Consumer Services 1.1%
- Energy 0.6%
- Business Services 0.4%



## COMPOSITION BY COUNTRIES

- China 30.3%
- South Korea 27.2%
- Taiwan 18.3%
- South Africa 6.1%
- India 4.5%
- Others 13.5%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SK HYNIX INC	000660 KP Equity	KR	KRW	8.64%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.01%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	3.45%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	3.38%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	3.17%
XIAOMI CORP	1810 HK Equity	CN	HKD	2.73%
GOLD FIELDS LIMITED	GFI SJ Equity	ZA	ZAr	2.05%
HANWHA AEROSPACE CO LTD	012450 KP Equity	KR	KRW	2.05%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.90%
DOOSAN ENERBILITY	034020 KP Equity	KR	KRW	1.64%

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