

FACTSHEET - Solactive GFS Emerging Markets Momentum USD Index TR

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	4.41%	26.40%	8.10%	18.12%	-0.97%

CHARACTERISTICS

ISIN / WKN	DE000SLOFYS5 / SLOFYS	Base Value / Base Date	1256.4 Points / 13.06.2022
Bloomberg / Reuters	/ .SMEMUT	Last Price	2096.60
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	652		

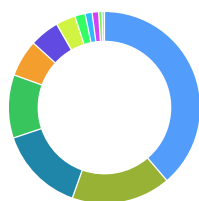
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.40%	-0.06%	2.77%	39.47%	4.41%	66.87%
Performance (p.a.)						14.36%
Volatility (p.a.)	40.09%	32.11%	26.24%	20.69%	31.38%	16.10%
High	2214.86	2367.49	2367.49	2367.49	2367.49	2367.49
Low	1993.07	1993.07	1880.35	1520.55	1993.07	1164.55
Sharpe Ratio*	-0.95	-0.12	0.08	1.76	0.45	0.66
Max. Drawdown	-10.01%	-15.82%	-15.82%	-15.82%	-15.82%	-17.87%
VaR 95 \ 99				-34.8% \ -64.2%		-23.2% \ -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).

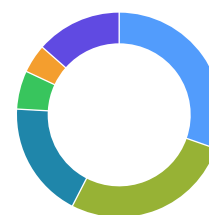
COMPOSITION BY SECTORS

- Technology 38.7%
- Finance 16.7%
- Industrials 14.4%
- Non-Energy Materials 10.6%
- Consumer Non-Cyclicals 6.2%
- Healthcare 5.0%
- Consumer Cyclical 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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