

FACTSHEET - Solactive GFS Emerging Markets Value SN USD Index TR AS OF 07-Apr-2026



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	2025	2024	2023	2022
Performance	9.15%	50.49%	3.98%	18.84%	-0.64%

CHARACTERISTICS

ISIN / WKN	DE000SLOFY3 / SLOFY3	Base Value / Base Date	1132.42 Points / 13.06.2022
Bloomberg / Reuters	/ .SVEMSUT	Last Price	2283.86
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	650		

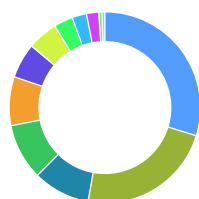
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.65%	4.59%	16.43%	65.57%	9.15%	101.68%
Performance (p.a.)						20.18%
Volatility (p.a.)	33.75%	30.08%	24.14%	19.49%	29.24%	17.31%
High	2385.11	2584.30	2584.30	2584.30	2584.30	2584.30
Low	2193.59	2160.51	1905.52	1409.93	2092.34	959.30
Sharpe Ratio*	-0.94	0.54	1.35	3.24	1.21	0.95
Max. Drawdown	-8.03%	-15.12%	-15.12%	-15.12%	-15.12%	-17.45%
VaR 95 \ 99				-29.5% \ -65.2%		-24.3% \ -44.8%
CVaR 95 \ 99				-49.2% \ -90.5%		-39.7% \ -74.3%

* 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).

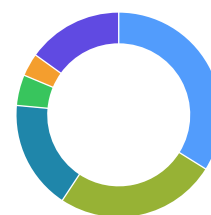
COMPOSITION BY SECTORS

- Technology 29.8%
- Finance 23.1%
- Non-Energy Materials 9.6%
- Industrials 9.5%
- Consumer Cyclical 8.3%
- Consumer Non-Cyclicals 5.9%
- Telecommunications 5.1%
- Energy 3.2%
- Utilities 2.4%
- Healthcare 2.1%
- Business Services 0.5%
- Consumer Services 0.5%



COMPOSITION BY COUNTRIES

- South Korea 33.9%
- China 25.4%
- Taiwan 17.2%
- Brazil 4.8%
- South Africa 3.6%
- Others 15.1%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	9.08%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	5.09%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	3.28%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	2.92%
BAIDU INC-CLASS A	9888 HK Equity	CN	HKD	2.41%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	1.52%
ASE TECHNOLOGY HOLDING CO LTD	3711 TT Equity	TW	TWD	1.49%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAr	1.38%
POSCO HOLDINGS INC	005490 KP Equity	KR	KRW	1.37%
SHINHAN FINANCIAL GROUP CO LTD	055550 KP Equity	KR	KRW	1.23%

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