FACTSHEET - Solactive GFS Emerging Markets Momentum USD Index PR
AS OF 11-Oct-2024

SOLACTIVE
German Index Engineering

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	2023	2022
Performance	13.12%	15.13%	-3.05%

CHARACTERISTICS

ISIN / WKN	DE000SL0FYQ9 / SL0FYQ	Base Value / Base Date	1134.16 Points / 13.06.2022
Bloomberg / Reuters	/ .SMEMUP	Last Price	1432.16
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.06.2022
Index Members	610		

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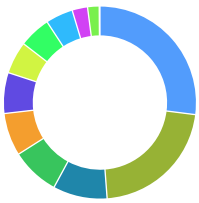
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.82%	-2.47%	7.83%	24.82%	13.12%	26.27%
Performance (p.a.)						10.53%
Volatility (p.a.)	12.61%	17.50%	16.99%	15.48%	15.07%	13.69%
High	1473.96	1473.96	1477.88	1477.88	1477.88	1477.88
Low	1366.24	1316.07	1270.74	1087.83	1198.90	1024.28
Sharpe Ratio*	5.76	-0.83	0.69	1.32	0.81	0.42
Max. Drawdown	-3.30%	-10.51%	-10.95%	-10.95%	-10.95%	-14.46%
VaR 95 \ 99				-23.0% \ -47.5%		-21.0% \ -34.4%
CVaR 95 \ 99				-37.2% \ -75.6%		-30.3% \ -54.1%

* 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 27.0%
- Finance 21.8%
- Industrials 9.1%
- Consumer Cyclicals 8.1%
- Consumer Non-Cyclicals 7.2%
- Energy 6.8%
- Utilities 5.4%
- Non-Energy Materials 5.3%
- Healthcare 4.6%
- Consumer Services 2.6%
- Telecommunications 1.9%
- Business Services 0.1%



COMPOSITION BY COUNTRIES

- India 40.5%
- Taiwan 17.8%
- South Korea 14.1%
- China 7.9%
- Brazil 6.1%
- Others 13.6%

TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.28%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.26%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.99%
PINDUODUO INC	PDD UW Equity	CN	USD	2.93%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	2.66%
NU HOLDINGS LTD	NU UN Equity	BR	USD	1.72%
MEDIATEK	2454 TT Equity	TW	TWD	1.53%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	1.38%
BHARTI AIRTEL LTD	BHARTI IS Equity	IN	INR	1.20%
QUANTA COMPUTER	2382 TT Equity	TW	TWD	1.19%

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