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

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GFS Emerging Markets Low Volatility 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 Low Volatility characteristics.

HISTORICAL PERFORMANCE

ANNUAL PERFORMANCE

Year	YTD	2023	2022
Performance	10.01%	8.18%	-0.37%

CHARACTERISTICS

ISIN / WKN	DE000SL0FYT3 / SL0FYT	Base Value / Base Date	1091.29 Points / 13.06.2022
Bloomberg / Reuters	/ .SLEMUP	Last Price	1293.93
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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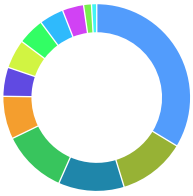
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.18%	6.10%	8.85%	16.56%	10.01%	18.57%
Performance (p.a.)						7.58%
Volatility (p.a.)	15.48%	12.11%	9.80%	9.16%	9.26%	9.39%
High	1343.61	1343.61	1343.61	1343.61	1343.61	1343.61
Low	1218.62	1189.39	1172.37	1075.82	1125.82	983.63
Sharpe Ratio*	6.64	1.84	1.42	1.31	0.87	0.29
Max. Drawdown	-3.70%	-3.70%	-3.70%	-4.36%	-4.36%	-11.46%
VaR 95 \ 99				-13.1% \ -23.9%		-13.8% \ -23.2%
CVaR 95 \ 99				-20.5% \ -40.6%		-20.0% \ -32.1%

* 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).

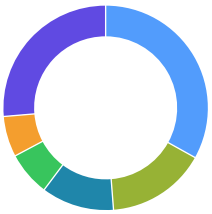
COMPOSITION BY SECTORS

- Finance 33.6%
- Consumer Non-Cyclicals 11.6%
- Industrials 11.4%
- Non-Energy Materials 11.2%
- Utilities 7.4%
- Consumer Cyclicals 5.0%
- Telecommunications 5.0%
- Energy 4.6%
- Healthcare 4.2%
- Technology 3.7%
- Consumer Services 1.4%
- Business Services 0.9%



COMPOSITION BY COUNTRIES

- China 33.1%
- India 15.7%
- Taiwan 11.5%
- Malaysia 7.0%
- Thailand 6.4%
- Others 26.3%



TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.48%
MALAYAN BANKING BHD	MAY MK Equity	MY	MYR	0.48%
RHB BANK BHD	RHBBANK MK Equity	MY	MYR	0.46%
TAIWAN MOBILE CO LTD	3045 TT Equity	TW	TWD	0.38%
TISCO FINANCIAL GROUP PCL	TISCO TB Equity	TH	THB	0.36%
HONG LEONG BANK BERHAD	HLBK MK Equity	MY	MYR	0.36%
IHH HEALTHCARE BHD	IHH MK Equity	MY	MYR	0.35%
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	0.34%
HIGHWEALTH CONSTRUCTION CORP ORD	2542 TT Equity	TW	TWD	0.33%
CHANG HWA COMMERCIAL BANK ORD	2801 TT Equity	TW	TWD	0.33%

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