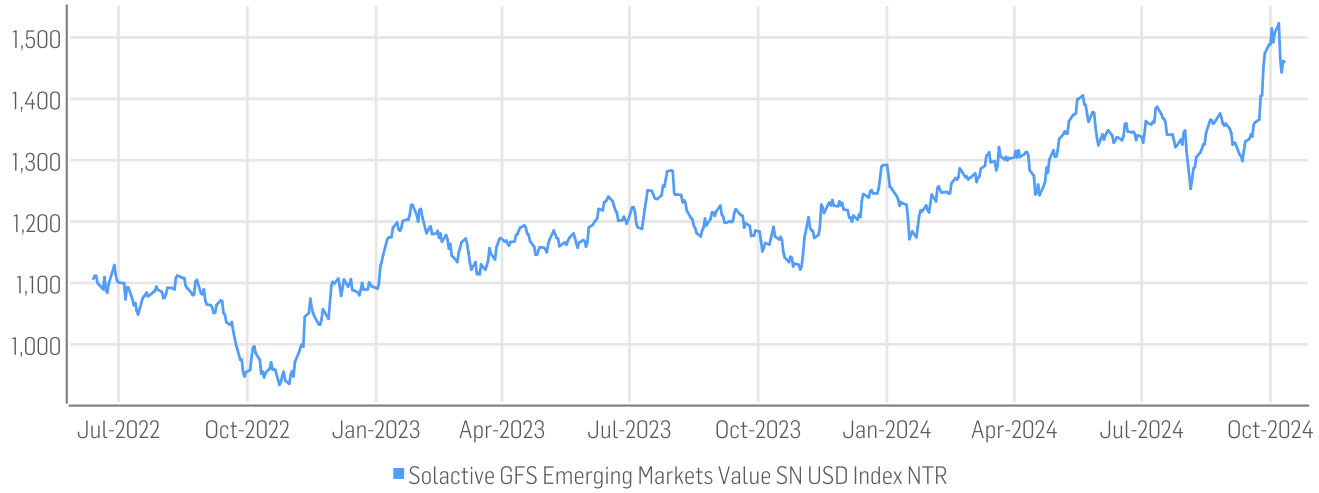
# FACTSHEET - Solactive GFS Emerging Markets Value SN USD Index NTR AS OF 11-Oct-2024

SOLACTIVE
German Index Engineering

## 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 | 2023 | 2022 |
|---|---|---|---|
| Performance | 13.05% | 18.12% | -1.19% |

## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | DE000SL0FYX5 / SL0FYX | Base Value / Base Date | 1106.72 Points / 13.06.2022 |
| Bloomberg / Reuters | / .SVEMSUN | Last Price | 1460.35 |
| 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 | 610 | | |

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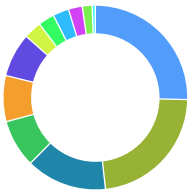
## STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | 12.45% | 5.29% | 13.78% | 24.29% | 13.05% | 31.95% |
| Performance (p.a.) | | | | | | 12.64% |
| Volatility (p.a.) | 23.67% | 20.58% | 17.68% | 16.36% | 16.39% | 15.97% |
| High | 1522.89 | 1522.89 | 1522.89 | 1522.89 | 1522.89 | 1522.89 |
| Low | 1298.68 | 1253.46 | 1243.12 | 1121.90 | 1171.26 | 934.06 |
| Sharpe Ratio* | 13.20 | 0.90 | 1.42 | 1.21 | 0.74 | 0.49 |
| Max. Drawdown | -5.22% | -9.63% | -10.81% | -10.81% | -10.81% | -17.28% |
| VaR 95 \ 99 | | | | -23.2% \ -45.0% | | -23.5% \ -39.2% |
| CVaR 95 \ 99 | | | | -37.2% \ -69.9% | | -33.9% \ -51.5% |

* 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).

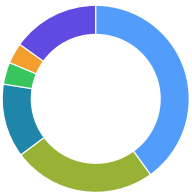
## COMPOSITION BY SECTORS

- Finance 25.3%
- Technology 22.9%
- Consumer Non-Cyclicals 14.2%
- Industrials 8.4%
- Non-Energy Materials 8.1%
- Consumer Cyclicals 7.7%
- Telecommunications 3.1%
- Healthcare 2.8%
- Utilities 2.8%
- Energy 2.4%
- Consumer Services 1.7%
- Business Services 0.5%



## COMPOSITION BY COUNTRIES

- China 40.0%
- South Korea 24.7%
- Taiwan 12.7%
- South Africa 3.8%
- Cayman Islands 3.6%
- Others 15.1%



## TOP COMPONENTS AS OF 11-Oct-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| ALIBABA GROUP HOLDING LTD | 9988 HK Equity | CN | HKD | 6.91% |
| CHINA CONSTRUCTION BANK-H | 939 HK Equity | CN | HKD | 5.73% |
| HON HAI PRECN.IND. | 2317 TT Equity | TW | TWD | 3.80% |
| SAMSUNG ELECTRONICS CO LTD | 005930 KP Equity | KR | KRW | 3.17% |
| JD.COM INC - CL A | 9618 HK Equity | CN | HKD | 2.51% |
| BAIDU INC - SPON ADR | BIDU UW Equity | KY | USD | 2.45% |
| BANK OF CHINA LTD-H | 3988 HK Equity | CN | HKD | 2.28% |
| XIAOMI CORP | 1810 HK Equity | CN | HKD | 2.07% |
| NASPERS LTD-N SHS | NPN SJ Equity | ZA | ZAr | 1.82% |
| HYUNDAI MOTOR CO | 005380 KP Equity | KR | KRW | 1.64% |

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