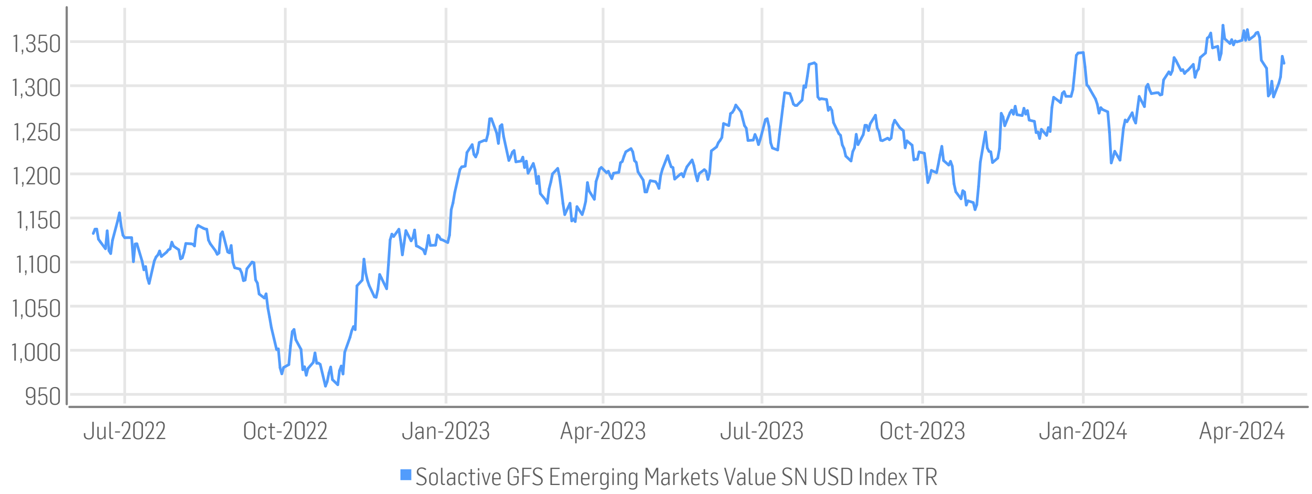
FACTSHEET - AS OF 25-Apr-2024
Solactive GFS Emerging Markets Value SN USD Index TR

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



CHARACTERISTICS

ISIN / WKN	DE000SLOFYY3 / SLOFYY	Base Value / Base Date	1132.42 Points / 13.06.2022
Bloomberg / Reuters	/ .SVEMSUT	Last Price	1325.40
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	586		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.99%	5.26%	13.34%	11.26%	-0.87%	17.04%
Performance (p.a.)						8.79%
Volatility (p.a.)	15.78%	13.87%	15.49%	14.12%	14.77%	15.58%
High	1363.60	1368.58	1368.58	1368.58	1368.58	1368.58
Low	1287.25	1257.63	1159.47	1159.47	1212.37	959.30
Sharpe Ratio*	-1.71	1.29	1.52	0.43	-0.54	0.22
Max. Drawdown	-5.60%	-5.94%	-9.36%	-12.55%	-9.36%	-17.00%
VaR 95 \ 99				-21.8% \ -38.2%		-23.5% \ -38.7%
CVaR 95 \ 99				-29.6% \ -44.9%		-31.8% \ -42.3%

* 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 CURRENCIES

- KRW 30.7%
- HKD 23.2%
- TWD 13.7%
- USD 5.6%
- Others 26.8%

COMPOSITION BY COUNTRIES

- KR 30.7%
- CN 15.5%
- KY 15.0%
- TW 13.5%
- Others 25.3%

TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	5.08%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	5.01%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	4.15%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	4.05%
SK HYNIX INC	000660 KP Equity	KR	KRW	3.68%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	2.54%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	1.87%
BAIDU INC - SPON ADR	BIDU UW Equity	KY	USD	1.85%
XIAOMI CORP	1810 HK Equity	KY	HKD	1.63%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	1.51%

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