

FACTSHEET - Solactive GFS Emerging Markets Low Volatility USD Index TR

AS OF 07-Apr-2026



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 | 2025 | 2024 | 2023 | 2022 |
|-------------|-------|--------|-------|--------|-------|
| Performance | 1.35% | 17.81% | 8.62% | 11.87% | 2.29% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOFYV9 / SLOFYV | Base Value / Base Date | 1302.64 Points / 13.06.2022 |
| Bloomberg / Reuters | /..SLEMUT | Last Price | 1933.26 |
| 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 | 653 | | |

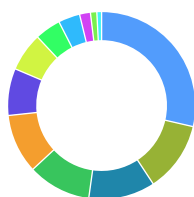
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.43% | 0.18% | 4.41% | 21.20% | 1.35% | 48.41% |
| Performance (p.a.) | | | | | | 10.90% |
| Volatility (p.a.) | 14.23% | 11.21% | 9.18% | 7.96% | 10.95% | 9.33% |
| High | 1996.08 | 2043.70 | 2043.70 | 2043.70 | 2043.70 | 2043.70 |
| Low | 1895.52 | 1895.52 | 1838.22 | 1612.36 | 1895.52 | 1197.59 |
| Sharpe Ratio* | -2.07 | -0.26 | 0.60 | 2.25 | 0.14 | 0.78 |
| Max. Drawdown | -5.04% | -7.25% | -7.25% | -7.25% | -7.25% | -12.05% |
| VaR 95 \ 99 | | | | -12.5% \ -20.6% | | -13.6% \ -22.1% |
| CVaR 95 \ 99 | | | | -18.1% \ -25.7% | | -20.4% \ -36.2% |

* 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).

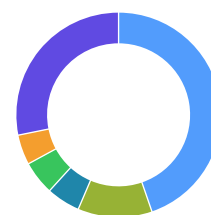
COMPOSITION BY SECTORS

- Finance 28.6%
- Industrials 12.1%
- Consumer Non-Cyclicals 11.5%
- Utilities 10.9%
- Non-Energy Materials 10.2%
- Energy 8.1%
- Healthcare 6.6%
- Telecommunications 4.5%
- Consumer Cyclical 3.7%
- Technology 1.9%
- Consumer Services 1.1%
- Business Services 0.8%



COMPOSITION BY COUNTRIES

- China 44.7%
- India 11.7%
- Taiwan 5.3%
- Brazil 5.3%
- Saudi Arabia 4.7%
- Others 28.2%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------------|------------------|---------|----------|------------------|
| INTERNATIONAL HOLDINGS CO PJSC | IHC DH Equity | AE | AED | 0.57% |
| TISCO FINANCIAL GROUP PCL | TISCO TB Equity | TH | THB | 0.43% |
| HENGYI PETROCHEMICAL CO -A | 000703 C2 Equity | CN | CNH | 0.34% |
| KLCC PROPERTY HOLDINGS BERHAD | KLCCSS MK Equity | MY | MYR | 0.33% |
| QATAR FUEL CO | QFLS QD Equity | QA | QAR | 0.28% |
| MALAYAN BANKING BHD | MAY MK Equity | MY | MYR | 0.28% |
| ANDON HEALTH CO LTD-A | 002432 C2 Equity | CN | CNH | 0.28% |
| CHUNGHWA TELECOM CO LTD ORD | 2412 TT Equity | TW | TWD | 0.28% |
| MOL HUNGARIAN OIL AND GAS PLC | MOL HB Equity | HU | HUF | 0.28% |
| SHAANXI ENERGY INVESTMENT CO LTD | 001286 C2 Equity | CN | CNH | 0.27% |

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