

Solactive GFS Emerging Markets Middle East ex-Saudi Arabia Low Volatility USD Index TR

DESCRIPTION

The Solactive GFS Emerging Markets Middle East ex-Saudi Arabia Low Volatility USD Index TR 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 Middle East ex-Saudi Arabia Large & Mid Cap Index that exhibit Low Volatility characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOGVF	Base Value / Base Date	1000 Points / 07.05.2019
Bloomberg / Reuters	/.SLMSUT	Last Price	2055.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.05.2019
Index Members	30		

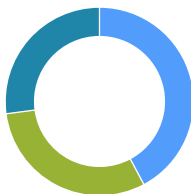
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.04%	-2.64%	-1.72%	11.64%	-1.54%	14.27%
Performance (p.a.)						11.44%
Volatility (p.a.)	12.76%	10.48%	8.32%	7.81%	10.18%	8.07%
High	2091.15	2191.70	2191.70	2191.70	2191.70	2191.70
Low	2022.07	2022.07	2022.07	1845.22	2022.07	1759.12
Sharpe Ratio*	-1.22	-1.33	-0.86	1.04	-0.92	0.96
Max. Drawdown	-3.30%	-7.74%	-7.74%	-7.74%	-7.74%	-7.74%
VaR 95 \ 99				-12.0% \ -21.6%		-11.7% \ -22.4%
CVaR 95 \ 99				-19.0% \ -29.9%		-19.7% \ -37.1%

* 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).

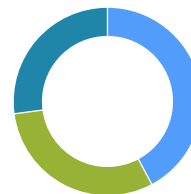
COMPOSITION BY CURRENCIES

- QAR 42.2%
- AED 30.7%
- KWd 27.1%



COMPOSITION BY COUNTRIES

- QA 42.2%
- AE 30.7%
- KW 27.1%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	5.06%
QATAR FUEL CO	QFLS QD Equity	QA	QAR	5.03%
KUWAIT FINANCE HOUSE KSC	KFH KK Equity	KW	KWd	4.87%
MOBILE TELECOMMUNICATIONS CO KSC	ZAIN KK Equity	KW	KWd	4.62%
MASRAF AL RAYAN QSC	MARK QD Equity	QA	QAR	4.32%
DUKHAN BANK	DUBK QD Equity	QA	QAR	3.81%
ABU DHABI NATIONAL OIL CO FOR	ADNOC DIS DH Equity	AE	AED	3.80%
NEBRAS ENERGY	QEWS QD Equity	QA	QAR	3.73%
BOROUGE PLC	BOROUGE DH Equity	AE	AED	3.73%
BOUBYAN BANK KSC	BOUBYAN KK Equity	KW	KWd	3.57%

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