

FACTSHEET - AS OF 23-Apr-2024

Solactive GFS Emerging Markets Low Volatility USD Index PR

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



CHARACTERISTICS

ISIN / WKN	DE000SLOFYT3 / SLOFYT	Base Value / Base Date	1091.29 Points / 13.06.2022
Bloomberg / Reuters	/ .SLEMUP	Last Price	1178.32
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	585		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.05%	3.05%	9.53%	3.54%	0.19%	7.97%
Performance (p.a.)						4.21%
Volatility (p.a.)	7.08%	8.25%	8.43%	8.17%	8.38%	9.28%
High	1205.03	1208.43	1208.43	1208.43	1208.43	1208.43
Low	1172.37	1143.39	1075.82	1075.82	1125.82	983.63
Sharpe Ratio*	-2.45	0.93	1.78	-0.21	-0.56	-0.12
Max. Drawdown	-2.71%	-2.98%	-4.36%	-9.22%	-4.36%	-11.46%
VaR 95 \ 99				-13.4% \ -21.2%		-14.3% \ -23.2%
CVaR 95 \ 99				-16.9% \ -24.3%		-19.2% \ -27.9%

* 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

- CNH 29.4%
- INR 19.5%
- TWD 11.8%
- THB 6.4%
- Others 33.0%



COMPOSITION BY COUNTRIES

- CN 30.1%
- IN 19.5%
- TW 11.6%
- TH 6.5%
- Others 32.2%



TOP COMPONENTS AS OF 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MALAYAN BANKING BHD	MAY MK Equity	MY	MYR	0.40%
SAMSUNG CARD CO LTD ORD	029780 KP Equity	KR	KRW	0.36%
TISCO FINANCIAL GROUP PCL	TISCO TB Equity	TH	THB	0.35%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.34%
CHANG HWA COMMERCIAL BANK ORD	2801 TT Equity	TW	TWD	0.34%
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED	OFSS IS Equity	IN	INR	0.33%
INDIAN OIL CORP LTD	IOCL IS Equity	IN	INR	0.33%
CHICONY ELECTRONIC CO LTD ORD	2385 TT Equity	TW	TWD	0.32%
CHANDRA ASRI PETROCHEMICAL	TPIA IJ Equity	ID	IDR	0.31%
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	0.31%

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