

# FACTSHEET - AS OF 22-Apr-2024

## Solactive GFS Emerging Markets Low Volatility USD Index NTR

### 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	DE000SLOFYU1 / SLOFYU	Base Value / Base Date	1272.67 Points / 13.06.2022
Bloomberg / Reuters	/ .SLEMUN	Last Price	1458.10
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	585		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.70%	5.29%	9.98%	6.67%	0.93%	14.57%
Performance (p.a.)						7.59%
Volatility (p.a.)	7.45%	8.28%	8.47%	8.23%	8.47%	9.28%
High	1488.59	1488.59	1488.59	1488.59	1488.59	1488.59
Low	1447.55	1384.90	1316.66	1316.61	1383.01	1166.94
Sharpe Ratio*	-1.82	2.17	1.89	0.18	-0.27	0.25
Max. Drawdown	-2.76%	-2.76%	-4.34%	-8.75%	-4.34%	-11.14%
VaR 95 \ 99				-12.9% \ -21.2%		-13.9% \ -22.8%
CVaR 95 \ 99				-16.8% \ -24.2%		-19.1% \ -27.8%

\* 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 29.8%
- INR 19.4%
- TWD 11.7%
- KRW 6.4%
- Others 32.7%



## COMPOSITION BY COUNTRIES

- CN 30.5%
- IN 19.4%
- TW 11.6%
- TH 6.5%
- Others 32.0%



## TOP COMPONENTS AS OF 22-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%
CHANG HWA COMMERCIAL BANK ORD	2801 TT Equity	TW	TWD	0.34%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.34%
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED	OFSS IS Equity	IN	INR	0.34%
INDIAN OIL CORP LTD	IOCL IS Equity	IN	INR	0.34%
CHICONY ELECTRONIC CO LTD ORD	2385 TT Equity	TW	TWD	0.32%
TAIWAN MOBILE CO LTD	3045 TT Equity	TW	TWD	0.31%
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	0.31%

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