

FACTSHEET - Solactive GFS Emerging Markets Low Volatility USD Index NTR

AS OF 06-Jun-2025



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	2024	2023	2022
Performance	7.84%	8.20%	11.40%	1.90%

CHARACTERISTICS

ISIN / WKN	DE000SLOFYU1 / SLOFYU	Base Value / Base Date	1272.67 Points / 13.06.2022
Bloomberg / Reuters	/ .SLEMUN	Last Price	1685.61
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	616		

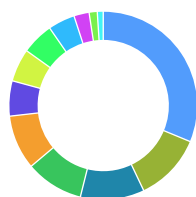
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.24%	7.10%	4.80%	13.44%	7.84%	32.45%
Performance (p.a.)						9.88%
Volatility (p.a.)	5.64%	13.44%	10.90%	10.53%	11.33%	9.62%
High	1685.61	1685.61	1685.61	1692.58	1685.61	1692.58
Low	1640.98	1486.53	1486.53	1479.39	1486.53	1166.94
Sharpe Ratio*	4.72	2.07	0.52	0.89	1.32	0.58
Max. Drawdown	-0.88%	-6.93%	-7.90%	-12.17%	-6.93%	-12.17%
VaR 95 \ 99				-13.1% \ -40.0%		-13.7% \ -22.8%
CVaR 95 \ 99				-25.9% \ -61.2%		-21.0% \ -39.1%

* 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).

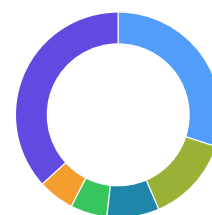
COMPOSITION BY SECTORS

- Finance 31.2%
- Consumer Non-Cyclicals 11.7%
- Industrials 11.0%
- Non-Energy Materials 9.9%
- Utilities 9.3%
- Energy 6.0%
- Telecommunications 5.6%
- Healthcare 5.5%
- Consumer Cyclicals 4.6%
- Technology 2.6%
- Consumer Services 1.4%
- Business Services 1.0%



COMPOSITION BY COUNTRIES

- China 30.0%
- India 13.6%
- Taiwan 8.2%
- Malaysia 5.8%
- Brazil 5.7%
- Others 36.8%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TISCO FINANCIAL GROUP PCL	TISCO TB Equity	TH	THB	0.42%
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	0.39%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.37%
PETRONAS GAS BHD	PTG MK Equity	MY	MYR	0.34%
KUWAIT FINANCE HOUSE KSC	KFH KK Equity	KW	KWd	0.34%
TAIWAN HIGH SPEED RAIL CORP ORD	2633 TT Equity	TW	TWD	0.33%
QATAR ELECTRICITY & WATER CO	QEWS QD Equity	QA	QAR	0.33%
MALAYAN BANKING BHD	MAY MK Equity	MY	MYR	0.31%
CHANG HWA COMMERCIAL BANK ORD	2801 TT Equity	TW	TWD	0.30%
MULTICHOICE GROUP LTD	MCG SJ Equity	ZA	ZAr	0.29%

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