

# FACTSHEET - Solactive GFS Emerging Markets Low Volatility USD Index TR AS OF 20-May-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	7.06%	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	1733.56
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	616		

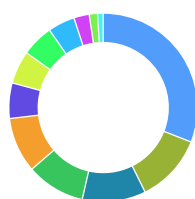
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.07%	5.54%	5.29%	11.56%	7.06%	33.08%
Performance (p.a.)						10.23%
Volatility (p.a.)	5.25%	13.85%	10.95%	10.62%	11.88%	9.67%
High	1735.63	1735.63	1735.63	1752.31	1735.63	1752.31
Low	1640.51	1541.15	1541.15	1528.86	1541.15	1197.59
Sharpe Ratio*	19.18	1.45	0.62	0.70	1.28	0.61
Max. Drawdown	-0.47%	-6.91%	-7.80%	-12.05%	-6.91%	-12.05%
VaR 95 \ 99				-13.1% \ -39.9%		-13.7% \ -22.8%
CVaR 95 \ 99				-25.9% \ -61.2%		-20.9% \ -39.0%

\* 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).

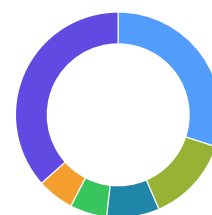
## COMPOSITION BY SECTORS

- Finance 30.9%
- Consumer Non-Cyclicals 11.7%
- Industrials 10.9%
- Non-Energy Materials 10.1%
- Utilities 9.5%
- Energy 6.1%
- 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 13.5%
- Taiwan 8.3%
- Malaysia 5.8%
- Brazil 5.8%
- Others 36.6%



## TOP COMPONENTS AS OF 20-May-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	0.40%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.38%
KUWAIT FINANCE HOUSE KSC	KFH KK Equity	KW	KWd	0.33%
QATAR ELECTRICITY & WATER CO	QEWS QD Equity	QA	QAR	0.32%
MALAYAN BANKING BHD	MAY MK Equity	MY	MYR	0.32%
TAIWAN HIGH SPEED RAIL CORP ORD	2633 TT Equity	TW	TWD	0.32%
PETRONAS GAS BHD	PTG MK Equity	MY	MYR	0.32%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	0.31%
CHANG HWA COMMERCIAL BANK ORD	2801 TT Equity	TW	TWD	0.30%

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