

# 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	1966.76
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		

FACTSHEET - AS OF 16-May-2025

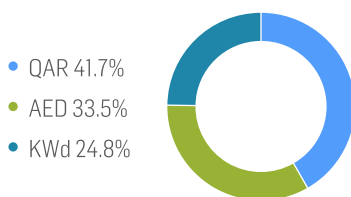
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## STATISTICS

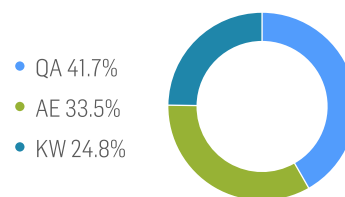
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.56%	5.15%			9.34%	9.34%
Performance (p.a.)						30.10%
Volatility (p.a.)	4.65%	9.13%			8.17%	8.17%
High	1966.76	1966.76			1966.76	1966.76
Low	1860.12	1759.12			1759.12	1759.12
Sharpe Ratio*	19.14	2.00			3.16	3.16
Max. Drawdown	-0.25%	-6.81%			-6.81%	-6.81%
VaR 95 \ 99						-10.6% \ -17.8%
CVaR 95 \ 99						-20.2% \ -44.2%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
KUWAIT FINANCE HOUSE KSC	KFH KK Equity	KW	KWd	4.85%
QATAR ELECTRICITY & WATER CO	QEWS QD Equity	QA	QAR	4.70%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	4.65%
MOBILE TELECOMMUNICATIONS CO KSC	ZAIN KK Equity	KW	KWd	4.23%
QATAR NATIONAL BANK SAQ	QNBK QD Equity	QA	QAR	3.90%
MASRAF AL RAYAN QSC	MARK QD Equity	QA	QAR	3.86%
BOUBAYAN BANK KSC	BOUBAYAN KK Equity	KW	KWd	3.70%
MABANEE CO SAKC	MABANEE KK Equity	KW	KWd	3.65%
INDUSTRIES QATAR QSC	IQCD QD Equity	QA	QAR	3.57%
QATAR ISLAMIC BANK SAQ	QIBK QD Equity	QA	QAR	3.55%

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