

# FACTSHEET - Solactive GFS Emerging Markets Low Volatility USD Index PR AS OF 06-Apr-2026



## 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	2025	2024	2023	2022
Performance	0.70%	13.45%	5.12%	8.18%	-0.37%

## CHARACTERISTICS

ISIN / WKN	DE000SLOFYT3 / SLOFYT	Base Value / Base Date	1091.29 Points / 13.06.2022
Bloomberg / Reuters	/ .SLEMUP	Last Price	1412.39
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	653		

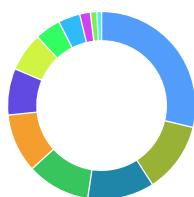
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.81%	-0.58%	4.03%	17.02%	0.70%	29.42%
Performance (p.a.)						7.00%
Volatility (p.a.)	14.56%	11.37%	9.19%	7.98%	11.05%	9.33%
High	1463.19	1499.20	1499.20	1499.20	1499.20	1499.20
Low	1388.13	1388.13	1357.70	1206.94	1388.13	983.63
Sharpe Ratio*	-2.27	-0.53	0.51	1.71	-0.09	0.36
Max. Drawdown	-5.13%	-7.41%	-7.41%	-7.41%	-7.41%	-13.18%
VaR 95 \ 99				-13.0% \ -20.6%		-13.9% \ -22.4%
CVaR 95 \ 99				-18.3% \ -25.8%		-20.6% \ -36.4%

\* 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).

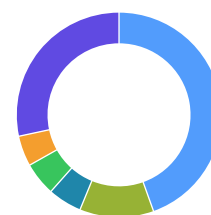
## COMPOSITION BY SECTORS

- Finance 28.7%
- Industrials 12.2%
- Consumer Non-Cyclicals 11.5%
- Utilities 10.9%
- Non-Energy Materials 10.1%
- Energy 8.0%
- Healthcare 6.7%
- Telecommunications 4.5%
- Consumer Cyclicals 3.7%
- Technology 1.8%
- Consumer Services 1.1%
- Business Services 0.8%



## COMPOSITION BY COUNTRIES

- China 44.5%
- India 11.7%
- Brazil 5.4%
- Taiwan 5.3%
- Saudi Arabia 4.8%
- Others 28.4%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.57%
TISCO FINANCIAL GROUP PCL	TISCO TB Equity	TH	THB	0.43%
KLCC PROPERTY HOLDINGS BERHAD	KLCCSS MK Equity	MY	MYR	0.33%
HENGYI PETROCHEMICAL CO -A	000703 C2 Equity	CN	CNH	0.31%
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	0.28%
MALAYAN BANKING BHD	MAY MK Equity	MY	MYR	0.28%
QATAR FUEL CO	QFLS QD Equity	QA	QAR	0.28%
KUWAIT FINANCE HOUSE KSC	KFH KK Equity	KW	KWd	0.28%
ANDON HEALTH CO LTD-A	002432 C2 Equity	CN	CNH	0.27%
MOL HUNGARIAN OIL AND GAS PLC	MOL HB Equity	HU	HUF	0.27%

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