

# FACTSHEET - Solactive GFS Emerging Markets Low Volatility USD Index NTR

## AS OF 07-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	1.29%	17.31%	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	1857.29
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	653		

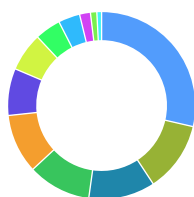
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.46%	0.12%	4.30%	20.72%	1.29%	45.94%
Performance (p.a.)						10.41%
Volatility (p.a.)	14.23%	11.21%	9.18%	7.96%	10.95%	9.33%
High	1918.18	1964.03	1964.03	1964.03	1964.03	1964.03
Low	1821.48	1821.48	1767.91	1555.10	1821.48	1166.94
Sharpe Ratio*	-2.09	-0.28	0.57	2.19	0.12	0.72
Max. Drawdown	-5.04%	-7.26%	-7.26%	-7.26%	-7.26%	-12.17%
VaR 95 \ 99				-12.5% \ -20.6%		-13.7% \ -22.1%
CVaR 95 \ 99				-18.1% \ -25.7%		-20.4% \ -36.3%

\* 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).

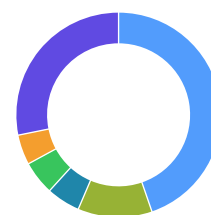
## COMPOSITION BY SECTORS

- Finance 28.6%
- Industrials 12.1%
- Consumer Non-Cyclicals 11.5%
- Utilities 10.9%
- Non-Energy Materials 10.2%
- Energy 8.1%
- Healthcare 6.6%
- Telecommunications 4.5%
- Consumer Cyclicals 3.7%
- Technology 1.9%
- Consumer Services 1.1%
- Business Services 0.8%



## COMPOSITION BY COUNTRIES

- China 44.7%
- India 11.7%
- Taiwan 5.3%
- Brazil 5.3%
- Saudi Arabia 4.7%
- Others 28.2%



## TOP COMPONENTS AS OF 07-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%
HENGYI PETROCHEMICAL CO -A	000703 C2 Equity	CN	CNH	0.34%
KLCC PROPERTY HOLDINGS BERHAD	KLCCSS MK Equity	MY	MYR	0.33%
ANDON HEALTH CO LTD-A	002432 C2 Equity	CN	CNH	0.28%
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	0.28%
MALAYAN BANKING BHD	MAY MK Equity	MY	MYR	0.28%
MOL HUNGARIAN OIL AND GAS PLC	MOL HB Equity	HU	HUF	0.28%
QATAR FUEL CO	QFLS QD Equity	QA	QAR	0.28%
KUWAIT FINANCE HOUSE KSC	KFH KK Equity	KW	KWd	0.27%

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