

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Developed Markets Pacific Quality USD Index NTR

DESCRIPTION

The Solactive GFS Developed Markets Pacific Quality 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 Developed Markets Pacific Large & Mid Cap Index that exhibit Quality characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOF3Y2 / SLOF3Y	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQPCUN	Last Price	1443.21
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	141		

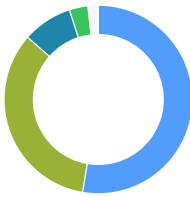
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.41%	-1.05%	9.00%	5.36%	-2.58%	44.32%
Performance (p.a.)						5.41%
Volatility (p.a.)	14.35%	12.46%	12.94%	12.50%	12.62%	14.87%
High	1510.23	1539.45	1539.45	1539.45	1539.45	1539.45
Low	1419.16	1419.16	1310.57	1306.29	1419.16	821.57
Sharpe Ratio*	-3.31	-0.76	1.07	0.01	-1.03	0.01
Max. Drawdown	-6.03%	-7.81%	-7.81%	-8.27%	-7.81%	-31.76%
VaR 95 \ 99				-21.3% \ -30.2%		-24.2% \ -40.4%
CVaR 95 \ 99				-26.2% \ -32.1%		-34.5% \ -52.8%

* 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).

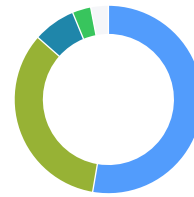
COMPOSITION BY CURRENCIES

- JPY 52.7%
- AUD 33.8%
- HKD 8.5%
- SGD 3.2%
- Others 1.8%



COMPOSITION BY COUNTRIES

- JP 52.7%
- AU 33.8%
- HK 7.3%
- SG 3.2%
- Others 3.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.47%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	5.20%
BHP GROUP LTD	BHP AT Equity	AU	AUD	4.70%
HITACHI LTD	6501 JT Equity	JP	JPY	4.64%
SONY GROUP CORP	6758 JT Equity	JP	JPY	4.38%
WESFARMERS LTD	WES AT Equity	AU	AUD	4.16%
AIA GROUP LTD	1299 HK Equity	HK	HKD	3.80%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	3.26%
MACQUARIE GROUP LTD ORD	MQG AT Equity	AU	AUD	2.40%
HOYA CORP ORD	7741 JT Equity	JP	JPY	2.36%

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