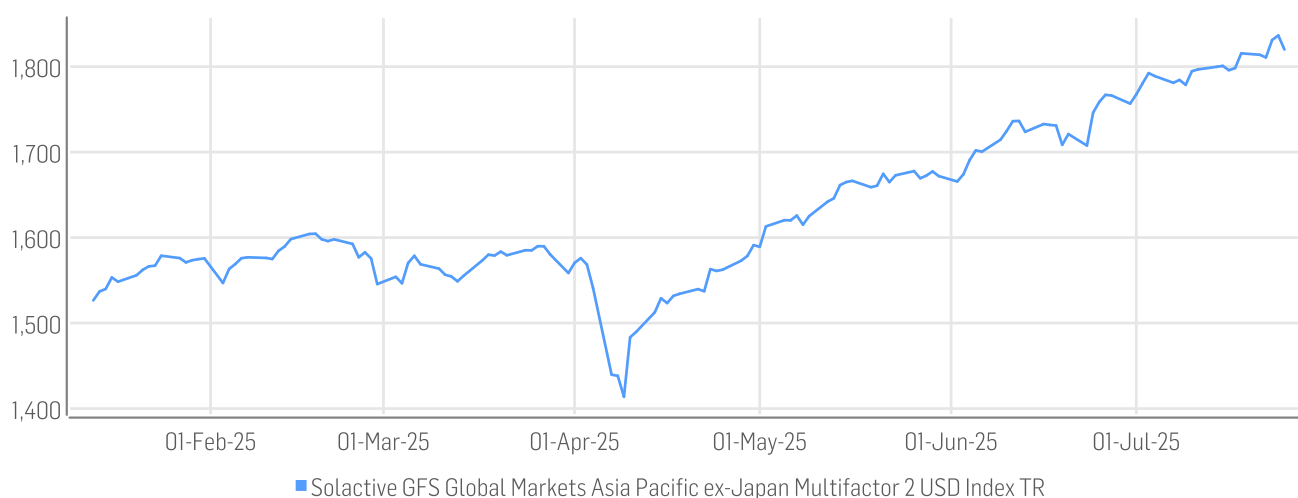


Solactive GFS Global Markets Asia Pacific ex-Japan Multifactor 2 USD Index TR

DESCRIPTION

The Solactive GFS Global Markets Asia Pacific ex-Japan Multifactor 2 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 Global Markets Asia Pacific ex-Japan Large & Mid Cap Index that exhibit exposure to two factors: Dividend Yield and Low Volatility.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHKT	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMF2JGUT	Last Price	1819.95
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 08.05.2006
Index Members	530		

FACTSHEET - AS OF 25-Jul-2025
Solactive GFS Global Markets Asia Pacific ex-Japan Multifactor 2 USD Index TR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.48%	16.48%	15.27%		19.22%	19.22%
Performance (p.a.)						39.47%
Volatility (p.a.)	8.34%	9.70%	15.87%		15.45%	15.45%
High	1836.49	1836.49	1836.49		1836.49	1836.49
Low	1756.71	1573.00	1413.76		1413.76	1413.76
Sharpe Ratio*	5.69	8.40	1.84		2.28	2.28
Max. Drawdown	-0.90%	-1.66%	-11.89%		-11.89%	-11.89%
VaR 95 \ 99						-20.9% \ -30.6%
CVaR 95 \ 99						-40.9% \ -108.0%

* 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 CURRENCIES

- HKD 21.7%
- AUD 20.7%
- TWD 15.7%
- KRW 13.6%
- Others 28.4%



COMPOSITION BY COUNTRIES

- CN 22.2%
- AU 20.7%
- TW 15.7%
- KR 13.6%
- Others 27.8%



TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.47%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	5.29%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	4.26%
BHP GROUP LTD	BHP AT Equity	AU	AUD	3.77%
CSL LTD ORD	CSL AT Equity	AU	AUD	2.51%
DBS GROUP HOLDINGS LTD	DBS SP Equity	SG	SGD	2.40%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	2.28%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	2.27%
WESTPAC BANKING CORPORATION	WBC AT Equity	AU	AUD	2.27%
ANZ GROUP HOLDINGS LTD	ANZ AT Equity	AU	AUD	1.90%

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