

Solactive GFS Global Markets Asia Pacific ex-Japan Dividend Yield USD Index TR

DESCRIPTION

The Solactive GFS Global Markets Asia Pacific ex-Japan Dividend Yield TR Index PR 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 Dividend Yield characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SLOHM9 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SDJGUT | Last Price | 1798.42 |
| 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 | 550 | | |

FACTSHEET - AS OF 20-May-2025

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STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|------|------|---------|------------------|
| Performance | 8.43% | 4.99% | | | 11.13% | 11.13% |
| Performance (p.a.) | | | | | | 35.47% |
| Volatility (p.a.) | 8.93% | 21.92% | | | 19.15% | 19.15% |
| High | 1804.16 | 1804.16 | | | 1804.16 | 1804.16 |
| Low | 1666.70 | 1505.80 | | | 1505.80 | 1505.80 |
| Sharpe Ratio* | 18.32 | 0.80 | | | 1.63 | 1.63 |
| Max. Drawdown | -0.56% | -12.21% | | | -12.59% | -12.59% |
| VaR 95 \ 99 | | | | | | -26.5% \ -111.5% |
| CVaR 95 \ 99 | | | | | | |

* 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

- AUD 29.6%
- HKD 21.1%
- TWD 16.2%
- SGD 8.0%
- Others 25.0%



COMPOSITION BY COUNTRIES

- AU 29.6%
- TW 15.9%
- CN 13.5%
- SG 8.0%
- Others 33.0%



TOP COMPONENTS AS OF 20-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------|----------------|---------|----------|------------------|
| CHINA CONSTRUCTION BANK-H | 939 HK Equity | CN | HKD | 4.71% |
| BHP GROUP LTD | BHP AT Equity | AU | AUD | 4.25% |
| COMMONWEALTH BANK OF AUSTRALIA | CBA AT Equity | AU | AUD | 3.53% |
| NATIONAL AUSTRALIA BANK LTD | NAB AT Equity | AU | AUD | 2.36% |
| BANK OF CHINA LTD-H | 3988 HK Equity | CN | HKD | 2.31% |
| DBS GROUP HOLDINGS LTD | DBS SP Equity | SG | SGD | 2.30% |
| WESTPAC BANKING CORPORATION | WBC AT Equity | AU | AUD | 2.20% |
| ANZ GROUP HOLDINGS LTD | ANZ AT Equity | AU | AUD | 2.14% |
| MEDIATEK | 2454 TT Equity | TW | TWD | 1.98% |
| HON HAI PRECN.IND. | 2317 TT Equity | TW | TWD | 1.81% |

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