

## FACTSHEET - AS OF 03-Oct-2022

# Solactive GBS Developed Markets Pacific All Cap USD Index NTR

### DESCRIPTION

The Solactive GBS Developed Markets Pacific All Cap USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the all cap covering approximately the largest 100% of the free-float market capitalization in the developed Pacific market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA4D30 / SLA4D3	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SPCACN	Last Price	1048.77
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	1984		

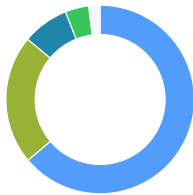
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.54%	-7.10%	-18.65%	-23.70%	-23.12%	4.88%
Performance (p.a.)						0.88%
Volatility (p.a.)	20.26%	17.53%	16.89%	16.92%	18.14%	14.94%
High	1151.23	1216.31	1289.25	1415.30	1383.17	1475.60
Low	1041.55	1041.55	1041.55	1041.55	1041.55	827.05
Sharpe Ratio*	-3.18	-1.64	-2.20	-1.59	-1.78	-0.14
Max. Drawdown	-9.53%	-14.37%	-19.21%	-26.41%	-24.70%	-32.83%
VaR 95 \ 99				-31.2% \ -46.3%		-25.1% \ -43.9%
CVaR 95 \ 99				-39.6% \ -48.7%		-36.2% \ -55.5%

\* 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).

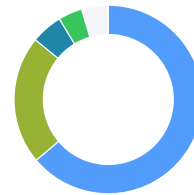
## COMPOSITION BY CURRENCIES

- JPY 63.9%
- AUD 22.2%
- HKD 8.0%
- SGD 4.1%
- Others 2.0%



## COMPOSITION BY COUNTRIES

- JP 63.9%
- AU 22.1%
- HK 5.4%
- SG 4.1%
- Others 4.6%



## TOP COMPONENTS AS OF 03-Oct-2022

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	2.62%
BHP GROUP LTD	BHP AT Equity	AU	AUD	2.28%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	1.80%
AIA GROUP LTD	1299 HK Equity	HK	HKD	1.79%
CSL LTD ORD	CSL AT Equity	AU	AUD	1.59%
SONY GROUP CORP	6758 JT Equity	JP	JPY	1.46%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	1.13%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	1.07%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	1.05%
DAIICHI SANKYO CO LTD ORD	4568 JT Equity	JP	JPY	0.96%

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