

# 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



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

## CHARACTERISTICS

ISIN / WKN	SLOHKT	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMF2JGUT	Last Price	2205.06
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	553		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.80%	5.60%	16.87%	48.00%	8.56%	44.45%
Performance (p.a.)						34.96%
Volatility (p.a.)	27.78%	22.43%	17.70%	14.27%	21.90%	15.58%
High	2272.31	2394.08	2394.08	2394.08	2394.08	2394.08
Low	2132.81	2077.85	1882.50	1489.86	2031.20	1413.76
Sharpe Ratio*	-0.84	0.94	1.90	3.17	1.51	2.01
Max. Drawdown	-6.14%	-10.91%	-10.91%	-10.91%	-10.91%	-11.89%
VaR 95 \ 99				-20.5% \ -48.3%		-20.9% \ -48.3%
CVaR 95 \ 99				-35.2% \ -60.2%		-39.1% \ -76.1%

\* 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 25.7%
- KRW 19.7%
- TWD 15.4%
- AUD 13.3%
- Others 25.9%



## COMPOSITION BY COUNTRIES

- CN 26.2%
- KR 19.7%
- TW 15.4%
- AU 13.3%
- Others 25.4%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	8.75%
BHP GROUP LTD	BHP AT Equity	AU	AUD	5.37%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.29%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	4.10%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	2.46%
SAMSUNG ELTN.PF.	005935 KP Equity	KR	KRW	2.44%
WESFARMERS LTD	WES AT Equity	AU	AUD	1.78%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	1.77%
PING AN INSURANCE GROUP CO-H	2318 HK Equity	CN	HKD	1.76%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	1.69%

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