

FACTSHEET - Solactive GFS Developed Markets Pacific Momentum USD Index PR

AS OF 21-May-2025



DESCRIPTION

The Solactive GFS Developed Markets Pacific Momentum 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 Momentum characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	9.53%	14.79%	17.77%	-21.22%	-8.01%	22.25%

CHARACTERISTICS

ISIN / WKN	DE000SL0F302 / SL0F30	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMPCUP	Last Price	1492.99
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	134		

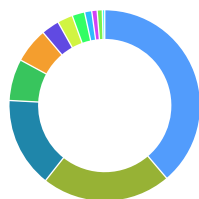
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.89%	6.11%	8.58%	10.85%	9.53%	49.30%
Performance (p.a.)						5.11%
Volatility (p.a.)	11.34%	33.30%	25.72%	29.89%	27.67%	19.24%
High	1492.99	1492.99	1492.99	1492.99	1492.99	1492.99
Low	1346.31	1158.93	1158.93	1158.93	1158.93	799.23
Sharpe Ratio*	21.87	0.69	0.54	0.22	0.81	0.04
Max. Drawdown	-1.25%	-17.69%	-20.18%	-21.55%	-18.64%	-41.11%
VaR 95 \ 99				-41.4% \ -91.7%		-29.3% \ -54.3%
CVaR 95 \ 99				-79.9% \ -173.7%		-46.3% \ -80.3%

* 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).

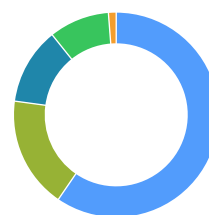
COMPOSITION BY SECTORS

- Finance 38.8%
- Technology 21.9%
- Industrials 15.2%
- Consumer Non-Cyclicals 7.0%
- Consumer Cyclicals 6.0%
- Healthcare 3.0%
- Consumer Services 2.6%
- Non-Energy Materials 2.1%
- Business Services 1.2%
- Telecommunications 0.9%
- Utilities 0.9%
- Energy 0.4%



COMPOSITION BY COUNTRIES

- Japan 59.6%
- Australia 17.6%
- Singapore 12.1%
- Hong Kong 9.5%
- New Zealand 1.2%



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	5.11%
SONY GROUP CORP	6758 JT Equity	JP	JPY	4.82%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	4.81%
MITSUBISHI HEAVY INDUSTRIES LTD	7011 JT Equity	JP	JPY	4.38%
HITACHI LTD	6501 JT Equity	JP	JPY	4.25%
SEA LTD	SE UN Equity	SG	USD	4.06%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	3.16%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	3.15%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	3.06%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	3.05%

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