

# FACTSHEET - Solactive GFS Developed Markets Pacific Momentum USD Index NTR

## AS OF 06-Jun-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	13.56%	17.25%	21.13%	-18.85%	-6.10%	24.55%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF310 / SLOF31	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMPCUN	Last Price	1825.11
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	134		

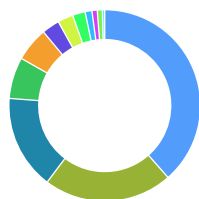
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.27%	12.30%	8.23%	14.14%	13.56%	82.51%
Performance (p.a.)						7.73%
Volatility (p.a.)	13.41%	32.41%	25.52%	29.74%	26.50%	19.22%
High	1846.85	1846.85	1846.85	1846.85	1846.85	1846.85
Low	1700.89	1375.52	1375.52	1352.46	1375.52	842.25
Sharpe Ratio*	7.86	1.72	0.51	0.34	1.14	0.18
Max. Drawdown	-1.25%	-16.08%	-18.44%	-20.79%	-18.12%	-38.23%
VaR 95 \ 99				-39.4% \ -91.7%		-29.1% \ -54.3%
CVaR 95 \ 99				-79.8% \ -173.7%		-46.0% \ -79.1%

\* 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).

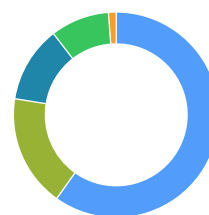
## COMPOSITION BY SECTORS

- Finance 38.5%
- Technology 21.8%
- Industrials 15.9%
- Consumer Non-Cyclicals 7.0%
- Consumer Cyclicals 5.8%
- Healthcare 3.0%
- Consumer Services 2.6%
- Non-Energy Materials 2.1%
- Business Services 1.1%
- Telecommunications 0.9%
- Utilities 0.9%
- Energy 0.4%



## COMPOSITION BY COUNTRIES

- Japan 59.8%
- Australia 17.7%
- Singapore 12.0%
- Hong Kong 9.3%
- New Zealand 1.2%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	5.14%
MITSUBISHI HEAVY INDUSTRIES LTD	7011 JT Equity	JP	JPY	4.89%
SONY GROUP CORP	6758 JT Equity	JP	JPY	4.85%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	4.63%
HITACHI LTD	6501 JT Equity	JP	JPY	4.32%
SEA LTD	SE UN Equity	SG	USD	4.01%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	3.23%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	3.06%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.99%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	2.92%

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