

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

## 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	10.55%	17.66%	21.60%	-18.58%	-5.94%	24.80%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF328 / SLOF32	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMPCUT	Last Price	1811.65
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	134		

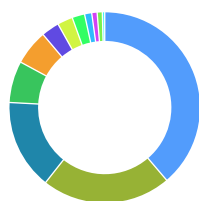
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	11.08%	6.97%	9.70%	13.44%	10.55%	81.16%
Performance (p.a.)						7.68%
Volatility (p.a.)	11.28%	33.24%	25.68%	29.97%	27.63%	19.25%
High	1811.65	1811.65	1811.65	1811.65	1811.65	1811.65
Low	1630.98	1403.97	1403.97	1376.60	1403.97	846.78
Sharpe Ratio*	22.60	0.82	0.64	0.31	0.92	0.18
Max. Drawdown	-1.25%	-17.21%	-19.49%	-20.79%	-18.05%	-37.93%
VaR 95 \ 99				-41.4% \ -91.7%		-29.3% \ -54.3%
CVaR 95 \ 99				-79.9% \ -173.7%		-46.1% \ -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).

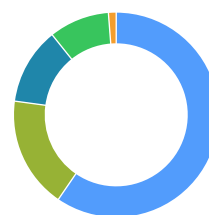
## COMPOSITION BY SECTORS

- 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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