

# FACTSHEET - Solactive GFS Developed Markets Pacific Low Volatility USD Index PR

## AS OF 09-Jul-2025



### DESCRIPTION

The Solactive GFS Developed Markets Pacific Low Volatility 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 Low Volatility characteristics.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD    | 2024   | 2023  | 2022   | 2021   | 2020    |
|-------------|--------|--------|-------|--------|--------|---------|
| Performance | 12.08% | -2.67% | 8.28% | -9.92% | -2.07% | -11.67% |

### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SL0F336 / SL0F33 | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | / .SLPCUP             | Last Price             | 1033.19                                     |
| 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       | 135                   |                        |   |

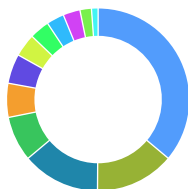
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 1.74%   | 9.20%   | 13.60%  | 10.57%          | 12.08%  | 3.32%           |
| Performance (p.a.) |         |         |         |                 |         | 0.40%           |
| Volatility (p.a.)  | 8.53%   | 13.59%  | 14.72%  | 13.72%          | 14.34%  | 12.07%          |
| High               | 1042.41 | 1042.41 | 1042.41 | 1042.41         | 1042.41 | 1149.20         |
| Low                | 1008.34 | 940.74  | 889.24  | 889.24          | 889.24  | 755.30          |
| Sharpe Ratio*      | 2.24    | 2.84    | 1.71    | 0.47            | 1.41    | -0.33           |
| Max. Drawdown      | -1.78%  | -1.78%  | -7.88%  | -12.74%         | -7.88%  | -34.28%         |
| VaR 95 \ 99        |         |         |         | -16.7% \ -38.3% |         | -17.9% \ -31.5% |
| CVaR 95 \ 99       |         |         |         | -32.6% \ -78.3% |         | -28.3% \ -50.7% |

\* 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).

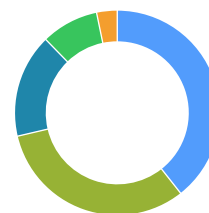
## COMPOSITION BY SECTORS

- Finance 36.1%
- Consumer Non-Cyclicals 14.0%
- Industrials 13.8%
- Utilities 8.0%
- Telecommunications 6.0%
- Healthcare 5.2%
- Consumer Services 4.0%
- Non-Energy Materials 3.5%
- Consumer Cyclicals 3.1%
- Energy 3.0%
- Technology 2.0%
- Business Services 1.2%



## COMPOSITION BY COUNTRIES

- Japan 39.4%
- Australia 32.0%
- Singapore 16.4%
- Hong Kong 9.1%
- New Zealand 3.2%



## TOP COMPONENTS AS OF 09-Jul-2025

| Company                          | Ticker         | Country | Currency | Index Weight (%) |
|----------------------------------|----------------|---------|----------|------------------|
| HK ELECTRIC INVESTMENTS LTD      | 2638 HK Equity | HK      | HKD      | 1.43%            |
| SINGAPORE AIRLINES LTD ORD       | SIA SP Equity  | SG      | SGD      | 1.14%            |
| TELSTRA GROUP LTD                | TLS AT Equity  | AU      | AUD      | 1.13%            |
| WH SOUL PATTINSON & CO LTD ORD   | SOL AT Equity  | AU      | AUD      | 1.12%            |
| UOL GROUP LTD ORD                | UOL SP Equity  | SG      | SGD      | 1.10%            |
| HKT TRUST AND HKT LTD            | 6823 HK Equity | HK      | HKD      | 1.03%            |
| KEPPEL CORP LTD ORD              | KEP SP Equity  | SG      | SGD      | 0.99%            |
| LOTTERY CORPORATION LTD          | TLC AT Equity  | AU      | AUD      | 0.98%            |
| DAIWA HOUSE REIT INVESTMENT CORP | 8984 JT Equity | JP      | JPY      | 0.98%            |
| ORICA LTD ORD                    | ORI AT Equity  | AU      | AUD      | 0.97%            |

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