

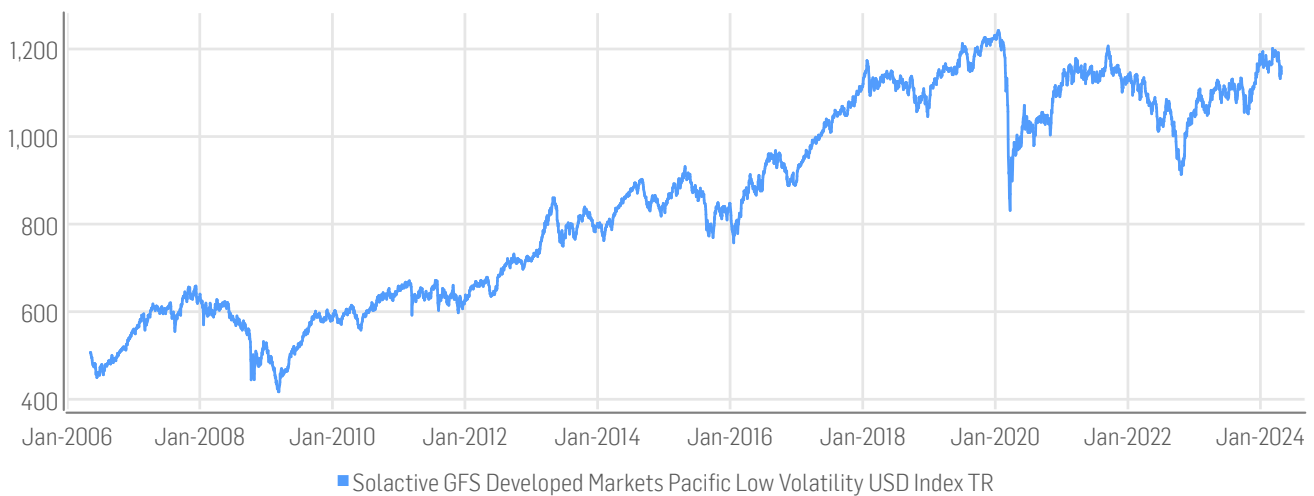
# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Developed Markets Pacific Low Volatility USD Index TR

### 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



### CHARACTERISTICS

ISIN / WKN	DE000SLOF351 / SLOF35	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLPCUT	Last Price	1143.15
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	141		

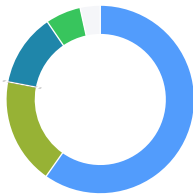
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.25%	-1.65%	7.26%	3.10%	-3.75%	14.32%
Performance (p.a.)						1.94%
Volatility (p.a.)	12.00%	10.38%	11.06%	10.51%	10.47%	11.84%
High	1193.89	1201.49	1201.49	1201.49	1201.49	1242.18
Low	1132.19	1132.19	1062.84	1051.66	1132.19	831.17
Sharpe Ratio*	-3.86	-1.14	0.90	-0.21	-1.57	-0.28
Max. Drawdown	-5.17%	-5.77%	-5.77%	-7.25%	-5.77%	-33.09%
VaR 95 \ 99				-17.9% \ -25.6%		-17.9% \ -31.2%
CVaR 95 \ 99				-22.1% \ -26.4%		-27.9% \ -48.2%

\* 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).

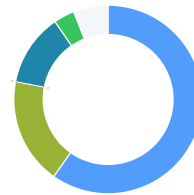
## COMPOSITION BY CURRENCIES

- JPY 59.8%
- AUD 18.2%
- SGD 12.5%
- HKD 6.1%
- Others 3.5%



## COMPOSITION BY COUNTRIES

- JP 59.8%
- AU 18.2%
- SG 12.5%
- HK 3.6%
- Others 5.9%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	1.34%
SOFTBANK CORP	9434 JT Equity	JP	JPY	1.29%
OVERSEA-CHINESE BANKING CORP	OCBC SP Equity	SG	SGD	1.14%
KEWPIE (QP) CORP ORD	2809 JT Equity	JP	JPY	0.94%
DBS GROUP HOLDINGS LTD	DBS SP Equity	SG	SGD	0.94%
OSAKA GAS CO LTD	9532 JT Equity	JP	JPY	0.93%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	0.91%
POWER ASSETS HOLDINGS LTD	6 HK Equity	HK	HKD	0.91%
COLES GROUP LTD	COL AT Equity	AU	AUD	0.90%
MITSUBISHI GAS CHEMICAL CO	4182 JT Equity	JP	JPY	0.90%

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