

FACTSHEET - Solactive GFS Developed Markets Pacific Low Volatility USD Index TR

AS OF 14-Aug-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	18.90%	0.99%	12.28%	-6.55%	1.15%	-8.84%

CHARACTERISTICS

ISIN / WKN	DE000SLOF351 / SLOF35	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLPCUT	Last Price	1426.12
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	135		

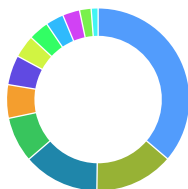
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.17%	7.92%	15.69%	15.87%	18.90%	42.61%
Performance (p.a.)						4.39%
Volatility (p.a.)	7.51%	7.68%	14.49%	12.44%	13.44%	12.01%
High	1434.35	1434.35	1434.35	1434.35	1434.35	1434.35
Low	1369.07	1321.44	1171.26	1171.26	1171.26	831.17
Sharpe Ratio*	7.99	4.15	2.07	0.95	2.08	0.00
Max. Drawdown	-1.97%	-1.97%	-7.74%	-11.24%	-7.74%	-33.09%
VaR 95 \ 99				-15.8% \ -31.5%		-17.5% \ -31.5%
CVaR 95 \ 99				-28.2% \ -63.9%		-28.0% \ -50.6%

* 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).

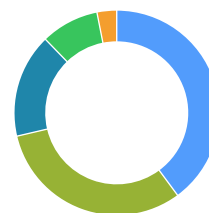
COMPOSITION BY SECTORS

- Finance 36.2%
- Consumer Non-Cyclicals 14.0%
- Industrials 13.5%
- Utilities 8.0%
- Telecommunications 5.9%
- Healthcare 5.3%
- Consumer Services 4.0%
- Non-Energy Materials 3.6%
- Consumer Cyclicals 3.2%
- Energy 3.0%
- Technology 2.0%
- Business Services 1.2%



COMPOSITION BY COUNTRIES

- Japan 39.9%
- Australia 31.5%
- Singapore 16.4%
- Hong Kong 9.2%
- New Zealand 3.1%



TOP COMPONENTS AS OF 14-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
HK ELECTRIC INVESTMENTS LTD	2638 HK Equity	HK	HKD	1.46%
CITY DEVELOPMENTS LTD ORD	CIT SP Equity	SG	SGD	1.18%
UOL GROUP LTD ORD	UOL SP Equity	SG	SGD	1.17%
WH SOUL PATTINSON & CO LTD ORD	SOL AT Equity	AU	AUD	1.10%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	1.08%
KEPPEL CORP LTD ORD	KEP SP Equity	SG	SGD	1.04%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	1.03%
UNITED URBAN INV CORP (REIT) ORD	8960 JT Equity	JP	JPY	1.02%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	1.01%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	1.00%

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