

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Developed Markets Pacific Value SN USD Index PR

### DESCRIPTION

The Solactive GFS Developed Markets Pacific Value SN 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 Value characteristics, maintaining sector neutrality from the starting universe.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOF369 / SLOF36	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVPCSUP	Last Price	1224.50
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	142		

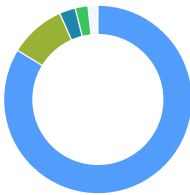
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.57%	2.45%	11.01%	16.14%	2.54%	22.45%
Performance (p.a.)						2.95%
Volatility (p.a.)	17.57%	15.60%	14.82%	14.93%	15.00%	16.38%
High	1310.60	1320.71	1320.71	1320.71	1320.71	1320.71
Low	1220.01	1207.22	1082.25	1045.46	1170.82	722.86
Sharpe Ratio*	-3.51	0.32	1.23	0.74	0.18	-0.14
Max. Drawdown	-6.91%	-7.62%	-7.62%	-10.50%	-7.62%	-39.93%
VaR 95 \ 99				-25.6% \ -34.5%		-25.2% \ -43.3%
CVaR 95 \ 99				-33.2% \ -47.6%		-37.6% \ -57.9%

\* 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).

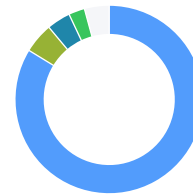
## COMPOSITION BY CURRENCIES

- JPY 83.7%
- HKD 9.6%
- SGD 2.8%
- AUD 2.2%
- Others 1.7%



## COMPOSITION BY COUNTRIES

- JP 83.7%
- HK 5.2%
- KY 4.1%
- SG 2.8%
- Others 4.3%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MITSUBISHI CORP	8058 JT Equity	JP	JPY	4.89%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	4.78%
HONDA MOTOR	7267 JT Equity	JP	JPY	4.45%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	3.70%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	3.62%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	2.79%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	2.75%
SUMITOMO	8053 JT Equity	JP	JPY	2.32%
JAPAN POST HOLDINGS CO LTD	6178 JT Equity	JP	JPY	2.24%
CK HUTCHISON HOLDINGS LTD	1 HK Equity	KY	HKD	1.97%

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