

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Developed Markets Pacific Value SN USD Index NTR

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 | DE000SLOF377 / SLOF37 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SVPCSUN | Last Price | 1487.90 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net 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 | 142 | | |

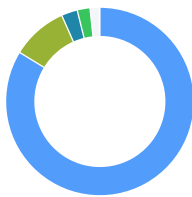
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -5.72% | 3.51% | 12.49% | 19.36% | 3.61% | 48.79% |
| Performance (p.a.) | | | | | | 5.87% |
| Volatility (p.a.) | 17.00% | 15.34% | 14.71% | 14.82% | 14.80% | 16.29% |
| High | 1578.17 | 1590.34 | 1590.34 | 1590.34 | 1590.34 | 1590.34 |
| Low | 1482.30 | 1451.93 | 1297.69 | 1238.47 | 1408.10 | 768.19 |
| Sharpe Ratio* | -3.32 | 0.63 | 1.47 | 0.97 | 0.42 | 0.03 |
| Max. Drawdown | -6.07% | -6.79% | -6.79% | -9.68% | -6.79% | -36.87% |
| VaR 95 \ 99 | | | | -23.9% \ -34.5% | | -24.7% \ -43.1% |
| CVaR 95 \ 99 | | | | -33.1% \ -47.6% | | -37.3% \ -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).

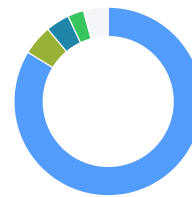
COMPOSITION BY CURRENCIES

- 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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