

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Developed Markets Pacific Value USD Index NTR

DESCRIPTION

The Solactive GFS Developed Markets Pacific Value 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.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOF3V8 / SLOF3V	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVPCUN	Last Price	1497.45
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	141		

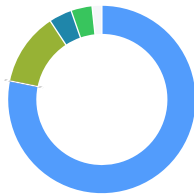
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.73%	4.65%	12.29%	20.70%	4.48%	49.75%
Performance (p.a.)						5.97%
Volatility (p.a.)	18.38%	16.28%	15.64%	15.43%	15.92%	16.33%
High	1574.16	1582.42	1582.42	1582.42	1582.42	1582.42
Low	1483.44	1442.20	1310.50	1226.29	1403.95	741.65
Sharpe Ratio*	-2.71	0.92	1.36	1.02	0.57	0.04
Max. Drawdown	-5.76%	-6.25%	-6.25%	-9.69%	-6.25%	-39.32%
VaR 95 \ 99				-25.3% \ -40.1%		-25.2% \ -43.9%
CVaR 95 \ 99				-35.2% \ -49.1%		-37.1% \ -58.2%

* 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).

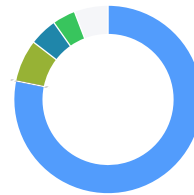
COMPOSITION BY CURRENCIES

- JPY 78.2%
- HKD 12.6%
- AUD 4.0%
- SGD 3.6%
- Others 1.7%



COMPOSITION BY COUNTRIES

- JP 78.2%
- HK 7.3%
- KY 4.8%
- AU 4.0%
- Others 5.8%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.41%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	5.23%
HONDA MOTOR	7267 JT Equity	JP	JPY	4.44%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	4.33%
JAPAN POST HOLDINGS CO LTD	6178 JT Equity	JP	JPY	3.13%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	2.52%
SUN HUNG KAI PROPERTIES	16 HK Equity	HK	HKD	2.12%
CK HUTCHISON HOLDINGS LTD	1 HK Equity	KY	HKD	2.03%
NOMURA HOLDINGS INC ORD	8604 JT Equity	JP	JPY	1.93%
SUMITOMO	8053 JT Equity	JP	JPY	1.86%

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