

FACTSHEET - Solactive GFS Developed Markets Pacific Value USD Index TR

AS OF 02-May-2025



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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	5.55%	11.19%	21.33%	5.97%	11.06%	-7.31%

CHARACTERISTICS

ISIN / WKN	DE000SLOF3W6 / SLOF3W	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVPCUT	Last Price	1730.84
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		

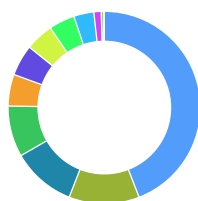
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.19%	3.52%	8.51%	8.61%	5.55%	73.08%
Performance (p.a.)						7.11%
Volatility (p.a.)	49.48%	31.61%	24.41%	23.86%	27.59%	17.44%
High	1750.11	1820.24	1820.24	1820.24	1820.24	1820.24
Low	1482.17	1482.17	1482.17	1422.67	1482.17	748.34
Sharpe Ratio*	-0.04	0.34	0.56	0.18	0.48	0.16
Max. Drawdown	-14.20%	-18.57%	-18.57%	-18.57%	-18.57%	-38.87%
VaR 95 \ 99				-32.6% \ -73.1%		-25.4% \ -46.1%
CVaR 95 \ 99				-61.4% \ -151.7%		-39.9% \ -69.6%

* 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).

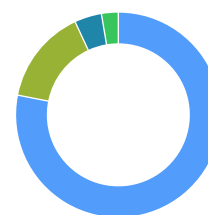
COMPOSITION BY SECTORS

- Finance 44.1%
- Consumer Cyclical 11.8%
- Industrials 10.7%
- Non-Energy Materials 8.6%
- Utilities 5.3%
- Consumer Non-Cyclicals 5.2%
- Technology 4.7%
- Energy 4.3%
- Healthcare 3.4%
- Consumer Services 1.2%
- Business Services 0.4%
- Telecommunications 0.1%



COMPOSITION BY COUNTRIES

- Japan 78.1%
- Hong Kong 15.0%
- Australia 4.3%
- Singapore 2.6%



TOP COMPONENTS AS OF 02-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.79%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	5.33%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	5.03%
HONDA MOTOR	7267 JT Equity	JP	JPY	4.70%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	3.02%
JAPAN POST HOLDINGS CO LTD	6178 JT Equity	JP	JPY	2.85%
CK HUTCHISON HOLDINGS LTD	1 HK Equity	HK	HKD	2.49%
PANASONIC HOLDINGS CORP	6752 JT Equity	JP	JPY	2.32%
SUN HUNG KAI PROPERTIES	16 HK Equity	HK	HKD	2.29%
TOYOTA INDUSTRIES CORP ORD	6201 JT Equity	JP	JPY	2.04%

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