

# FACTSHEET - Solactive GFS Developed Markets Pacific Momentum USD Index PR AS OF 07-Apr-2026



## DESCRIPTION

The Solactive GFS Developed Markets Pacific Momentum 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 Momentum characteristics.

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	4.05%	19.19%	14.79%	17.77%	-21.22%	-8.01%

## CHARACTERISTICS

ISIN / WKN	DE000SLOF302 / SLOF30	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMPCUP	Last Price	1690.48
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	134		

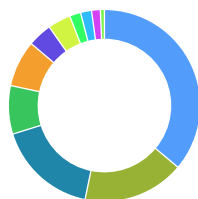
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.75%	0.60%	-0.41%	31.42%	4.05%	69.05%
Performance (p.a.)						6.07%
Volatility (p.a.)	36.30%	28.66%	23.72%	19.31%	28.23%	19.30%
High	1747.18	1910.74	1910.74	1910.74	1910.74	1910.74
Low	1614.86	1614.86	1593.11	1304.42	1614.86	799.23
Sharpe Ratio*	-1.13	-0.04	-0.19	1.46	0.44	0.12
Max. Drawdown	-8.05%	-15.49%	-15.49%	-15.49%	-15.49%	-41.11%
VaR 95 \ 99				-27.0% \ -52.6%		-29.3% \ -54.1%
CVaR 95 \ 99				-43.6% \ -62.0%		-46.1% \ -77.6%

\* 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).

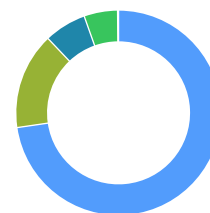
## COMPOSITION BY SECTORS

- Finance 36.1%
- Industrials 17.1%
- Technology 17.0%
- Consumer Cyclicals 8.1%
- Consumer Non-Cyclicals 7.8%
- Telecommunications 4.1%
- Non-Energy Materials 3.9%
- Healthcare 1.9%
- Consumer Services 1.8%
- Utilities 1.5%
- Business Services 0.7%



## COMPOSITION BY COUNTRIES

- Japan 72.7%
- Australia 15.2%
- Singapore 6.6%
- Hong Kong 5.3%
- New Zealand 0.2%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.71%
MITSUBISHI HEAVY INDUSTRIES LTD	7011 JT Equity	JP	JPY	4.54%
ADVANTEST CORP ORD	6857 JT Equity	JP	JPY	4.43%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	4.42%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	4.37%
SONY GROUP CORP	6758 JT Equity	JP	JPY	3.47%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	3.36%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	3.30%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	3.13%
FUJIKURA LTD	5803 JT Equity	JP	JPY	2.52%

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