

# FACTSHEET - Solactive GFS Developed Markets Pacific Momentum USD Index NTR

## AS OF 06-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	4.54%	21.41%	17.25%	21.13%	-18.85%	-6.10%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF310 / SLOF31	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMPCUN	Last Price	2039.95
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	134		

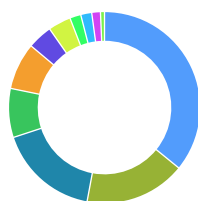
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.43%	-0.18%	0.02%	33.62%	4.54%	104.00%
Performance (p.a.)						8.33%
Volatility (p.a.)	36.78%	28.67%	23.62%	19.37%	28.27%	19.30%
High	2102.59	2294.94	2294.94	2294.94	2294.94	2294.94
Low	1953.81	1953.81	1912.48	1526.68	1951.36	842.25
Sharpe Ratio*	-1.04	-0.15	-0.15	1.58	0.52	0.24
Max. Drawdown	-7.51%	-14.86%	-14.86%	-14.86%	-14.86%	-38.23%
VaR 95 \ 99				-31.5% \ -52.6%		-29.3% \ -54.0%
CVaR 95 \ 99				-42.9% \ -62.0%		-45.8% \ -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).

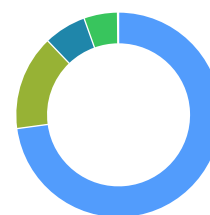
## COMPOSITION BY SECTORS

- Finance 35.9%
- Industrials 17.1%
- Technology 17.0%
- Consumer Cyclicals 8.3%
- Consumer Non-Cyclicals 7.9%
- Telecommunications 4.2%
- Non-Energy Materials 3.8%
- Healthcare 1.9%
- Consumer Services 1.9%
- Utilities 1.5%
- Business Services 0.7%



## COMPOSITION BY COUNTRIES

- Japan 72.9%
- Australia 15.0%
- Singapore 6.7%
- Hong Kong 5.3%
- New Zealand 0.2%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.69%
MITSUBISHI HEAVY INDUSTRIES LTD	7011 JT Equity	JP	JPY	4.51%
ADVANTEST CORP ORD	6857 JT Equity	JP	JPY	4.40%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	4.35%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	4.31%
SONY GROUP CORP	6758 JT Equity	JP	JPY	3.46%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	3.39%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	3.35%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	3.14%
FUJIKURA LTD	5803 JT Equity	JP	JPY	2.66%

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