

Solactive Core Developed Markets Pacific ex Japan Large & Mid Cap USD Index PR

DESCRIPTION

The Solactive Core Developed Markets Pacific ex Japan Large & Mid Cap USD Index PR is part of the Solactive Core Index Family which includes benchmark indices for developed and emerging market countries. The index is derived from the corresponding Solactive Global Benchmark Series index and tracks the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Pacific market. At the same time, it seeks to exclude companies which are (1) involved in the manufacture of controversial weapons (2) persistent violators of the UN Global Compact and/or (3) pure coal mining companies, such exclusions which are determined by reference to the "Future World Protection List" published by Legal & General Investment Management Limited. The index is calculated as a Price Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5XM9 / SLA5XM	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWPJUP Index / .SFWPJUP	Last Price	1118.99
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.05.2012
Index Members	144		

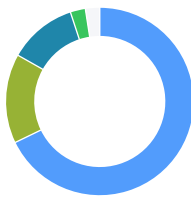
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.12%	11.46%	10.57%	3.61%	2.36%	11.90%
Performance (p.a.)						0.93%
Volatility (p.a.)	11.04%	13.36%	12.76%	14.11%	12.89%	15.64%
High	1118.99	1118.99	1118.99	1118.99	1118.99	1325.79
Low	1060.05	1002.75	1002.75	946.80	1002.75	716.10
Sharpe Ratio*	7.09	3.74	1.35	-0.12	-0.08	-0.28
Max. Drawdown	-1.35%	-4.38%	-6.90%	-14.07%	-8.27%	-39.95%
VaR 95 \ 99				-25.0% \ -34.9%		-24.5% \ -41.4%
CVaR 95 \ 99				-30.4% \ -38.3%		-37.1% \ -62.9%

* 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).

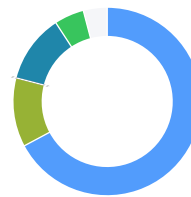
COMPOSITION BY CURRENCIES

- AUD 67.8%
- HKD 15.4%
- SGD 11.8%
- USD 2.6%
- Others 2.5%



COMPOSITION BY COUNTRIES

- AU 67.2%
- HK 11.9%
- SG 11.8%
- KY 5.1%
- Others 4.1%



TOP COMPONENTS AS OF 15-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
AMPOL LTD	ALD AT Equity	AU	AUD	0.28%
ASX LTD ORD	ASX AT Equity	AU	AUD	0.43%
AURIZON HOLDINGS LTD	AZJ AT Equity	AU	AUD	0.23%
ORIGIN ENERGY LTD	ORG AT Equity	AU	AUD	0.63%
FUTU HOLDINGS LTD-ADR	FUTU UQ Equity	KY	USD	0.25%
CHARTER HALL GROUP	CHC AT Equity	AU	AUD	0.21%
FRASERS LOGISTICS & COMMERCIAL	FLT SP Equity	SG	SGD	0.11%
SEMBCORP INDUSTRIES LTD	SCI SP Equity	SG	SGD	0.16%
DEXUS/AU	DXS AT Equity	AU	AUD	0.25%
SANTOS LTD	STO AT Equity	AU	AUD	0.90%

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