

FACTSHEET - Solactive GBS Global Markets Pacific Large & Mid Cap USD Index PR AS OF 18-Jun-2024



DESCRIPTION

The Solactive GBS Global Markets Pacific Large & Mid Cap USD Index PR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Pacific market. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	4.26%	8.31%	-19.85%	-5.10%	16.17%	17.37%

CHARACTERISTICS

ISIN / WKN	DE000SLA79U6 / SLA79U	Base Value / Base Date	940.18 Points / 08.05.2006
Bloomberg / Reuters	/ .SGPLMCUP	Last Price	1144.57
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	1943		

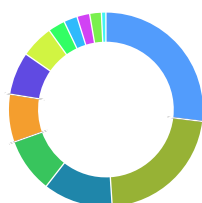
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.37%	0.93%	7.00%	7.34%	4.26%	21.74%
Performance (p.a.)						1.09%
Volatility (p.a.)	11.81%	13.59%	12.30%	12.99%	12.33%	17.61%
High	1176.13	1176.13	1176.13	1176.13	1176.13	1471.30
Low	1136.69	1076.82	1043.57	975.76	1043.57	463.67
Sharpe Ratio*	-2.60	-0.11	0.77	0.16	0.32	-0.24
Max. Drawdown	-3.35%	-6.77%	-6.77%	-12.57%	-6.77%	-57.96%
VaR 95 \ 99				-22.7% \ -32.0%		-28.1% \ -50.6%
CVaR 95 \ 99				-28.2% \ -35.9%		-43.1% \ -70.6%

* 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).

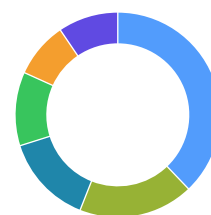
COMPOSITION BY SECTORS

- Technology 26.9%
- Finance 22.0%
- Industrials 11.6%
- Consumer Non-Cyclicals 9.1%
- Consumer Cyclicals 8.0%
- Non-Energy Materials 7.1%
- Healthcare 5.5%
- Telecommunications 2.8%
- Consumer Services 2.2%
- Energy 2.1%
- Utilities 1.9%
- Business Services 0.7%



COMPOSITION BY COUNTRIES

- Japan 37.9%
- China 18.1%
- Taiwan 14.1%
- Australia 11.6%
- South Korea 8.8%
- Others 9.5%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.42%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	2.73%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.58%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	2.02%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	1.35%
BHP GROUP LTD	BHP AT Equity	AU	AUD	1.33%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	1.31%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	1.03%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	0.92%
SONY GROUP CORP	6758 JT Equity	JP	JPY	0.91%

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