

# FACTSHEET - Solactive GBS Malaysia Large & Mid Cap USD Index PR

## AS OF 18-Jun-2024



### DESCRIPTION

The Solactive GBS Malaysia 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 Malaysian 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	9.18%	-5.62%	-10.04%	-9.55%	1.88%	-5.12%

### CHARACTERISTICS

ISIN / WKN	DE000SLA85G2 / SLA85G	Base Value / Base Date	656.33 Points / 08.05.2006
Bloomberg / Reuters	/ .SMYLMCUP	Last Price	798.84
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	35		

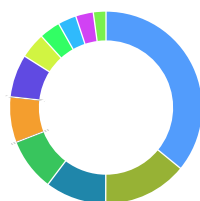
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.14%	6.39%	10.58%	17.02%	9.18%	21.71%
Performance (p.a.)						1.09%
Volatility (p.a.)	8.10%	8.22%	8.53%	9.72%	8.59%	15.17%
High	806.60	806.60	806.60	806.60	806.60	1456.29
Low	790.00	744.36	722.41	677.42	724.55	552.93
Sharpe Ratio*	-0.86	2.83	2.03	1.23	1.77	-0.28
Max. Drawdown	-2.06%	-2.41%	-3.09%	-7.35%	-3.09%	-54.89%
VaR 95 \ 99				-13.1% \ -17.3%		-23.3% \ -42.7%
CVaR 95 \ 99				-16.1% \ -21.1%		-35.9% \ -58.9%

\* 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).

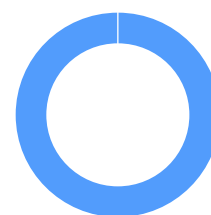
## COMPOSITION BY SECTORS

- Finance 35.9%
- Utilities 14.2%
- Telecommunications 10.3%
- Non-Energy Materials 8.8%
- Consumer Non-Cyclicals 7.7%
- Energy 7.2%
- Industrials 4.3%
- Consumer Services 3.5%
- Consumer Cyclicals 3.1%
- Healthcare 3.0%
- Technology 2.1%



## COMPOSITION BY COUNTRIES

- Malaysia 100.0%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
PUBLIC BANK BERHAD	PBK MK Equity	MY	MYR	9.89%
MALAYAN BANKING BHD	MAY MK Equity	MY	MYR	9.70%
TENAGA NASIONAL BHD	TNB MK Equity	MY	MYR	9.53%
CIMB GROUP HOLDINGS BHD	CIMB MK Equity	MY	MYR	9.19%
PRESS METAL ALUMINIUM HOLDINGS BERHAD	PMAH MK Equity	MY	MYR	4.30%
TELEKOM MALAYSIA BHD	T MK Equity	MY	MYR	3.30%
IHH HEALTHCARE BHD	IHH MK Equity	MY	MYR	2.97%
MISC BHD	MISC MK Equity	MY	MYR	2.71%
PETRONAS CHEMICALS GROUP BHD	PCHEM MK Equity	MY	MYR	2.66%
GAMUDA BHD	GAM MK Equity	MY	MYR	2.62%

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