

# FACTSHEET - Solactive GBS Indonesia Large & Mid Cap USD Index TR AS OF 18-Jun-2024



## DESCRIPTION

The Solactive GBS Indonesia Large & Mid Cap USD Index TR 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 Indonesian market. It is calculated as a total return index in USD and weighted by free-float market capitalization.

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	-13.52%	9.54%	-2.76%	3.05%	-7.64%	12.21%

## CHARACTERISTICS

ISIN / WKN	DE000SLA87F0 / SLA87F	Base Value / Base Date	349.14 Points / 08.05.2006
Bloomberg / Reuters	/ .SIDLMCUT	Last Price	1033.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	33		

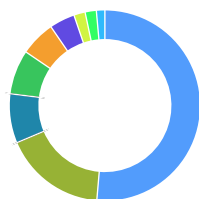
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.71%	-16.84%	-11.90%	-13.72%	-13.52%	195.92%
Performance (p.a.)						6.17%
Volatility (p.a.)	20.10%	21.16%	17.64%	15.92%	17.95%	27.01%
High	1153.92	1251.34	1262.73	1262.73	1262.73	1268.88
Low	1033.18	1033.18	1033.18	1033.18	1033.18	183.64
Sharpe Ratio*	-4.15	-2.74	-1.59	-1.21	-1.77	0.03
Max. Drawdown	-11.71%	-17.43%	-18.18%	-18.18%	-18.18%	-71.60%
VaR 95 \ 99				-27.7% \ -43.2%		-39.3% \ -81.9%
CVaR 95 \ 99				-41.1% \ -64.5%		-67.0% \ -114.1%

\* 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).

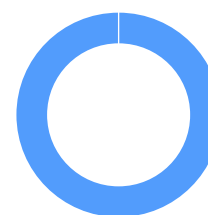
## COMPOSITION BY SECTORS

- Finance 51.4%
- Non-Energy Materials 17.3%
- Consumer Non-Cyclicals 8.3%
- Telecommunications 7.5%
- Utilities 6.0%
- Consumer Cyclicals 4.3%
- Consumer Services 1.9%
- Energy 1.9%
- Healthcare 1.4%



## COMPOSITION BY COUNTRIES

- Indonesia 100.0%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
BANK CENTRAL ASIA TBK PT	BBCA IJ Equity	ID	IDR	23.24%
BANK RAKYAT INDONESIA (PERSERO) TBK PT	BBRI IJ Equity	ID	IDR	14.19%
BANK MANDIRI (PERSERO) TBK PT	BMRI IJ Equity	ID	IDR	10.09%
AMMAN MINERAL IN ORD	AMMN IJ Equity	ID	IDR	7.31%
TELKOM INDONESIA PERSERO TBK PT	TLKM IJ Equity	ID	IDR	6.24%
BARITO RENEWABLES ENERGY ORD	BREN IJ Equity	ID	IDR	5.95%
ASTRA INTERNATIONAL TBK PT	ASII IJ Equity	ID	IDR	4.31%
BANK NEGARA INDONESIA (PERSERO) TBK PT	BBNI IJ Equity	ID	IDR	3.02%
CHANDRA ASRI PETROCHEMICAL	TPIA IJ Equity	ID	IDR	2.85%
SUMBER ALFARIA TRIJAYA TBK	AMRT IJ Equity	ID	IDR	2.48%

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