

FACTSHEET - Solactive GBS Global Markets Asia Pacific Large & Mid Cap USD Index NTR

AS OF 20-Jun-2024



DESCRIPTION

The Solactive GBS Global Markets Asia Pacific Large & Mid Cap USD Index NTR 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 Asian Pacific market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	7.39%	12.45%	-16.80%	-1.32%	18.52%	19.33%

CHARACTERISTICS

ISIN / WKN	DE000SLA8AJ7 / SLA8AJ	Base Value / Base Date	722.32 Points / 08.05.2006
Bloomberg / Reuters	/ .SAPLMCUN	Last Price	1426.39
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	2137		

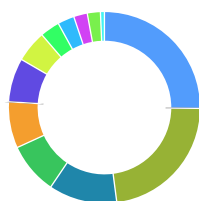
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.19%	2.17%	10.51%	14.02%	7.39%	97.47%
Performance (p.a.)						3.83%
Volatility (p.a.)	11.94%	12.19%	11.63%	12.11%	11.56%	17.32%
High	1429.77	1437.56	1437.56	1437.56	1437.56	1587.32
Low	1395.90	1322.61	1271.76	1171.55	1271.76	376.56
Sharpe Ratio*	-0.64	0.31	1.47	0.74	0.94	-0.09
Max. Drawdown	-2.37%	-5.59%	-5.59%	-11.18%	-5.59%	-57.28%
VaR 95 \ 99				-20.8% \ -30.8%		-27.4% \ -50.3%
CVaR 95 \ 99				-26.0% \ -33.6%		-42.5% \ -70.4%

* 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).

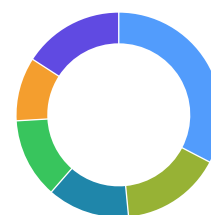
COMPOSITION BY SECTORS

- Technology 25.1%
- Finance 22.8%
- Industrials 11.5%
- Consumer Non-Cyclicals 8.7%
- Consumer Cyclical 7.8%
- Non-Energy Materials 7.4%
- Healthcare 5.3%
- Energy 3.3%
- Telecommunications 2.8%
- Utilities 2.3%
- Consumer Services 2.2%
- Business Services 0.7%



COMPOSITION BY COUNTRIES

- Japan 32.6%
- China 15.8%
- India 13.0%
- Taiwan 12.6%
- Australia 10.0%
- Others 15.9%



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.77%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	2.42%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.27%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.76%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	1.19%
BHP GROUP LTD	BHP AT Equity	AU	AUD	1.15%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	1.13%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	0.96%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	0.89%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	0.88%

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