

FACTSHEET - Solactive GBS Pakistan Large & Mid Cap USD Index TR

AS OF 18-Jun-2024



DESCRIPTION

The Solactive GBS Pakistan 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 Pakistani 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	18.95%	3.77%	-37.76%	-14.50%	-7.24%	4.01%

CHARACTERISTICS

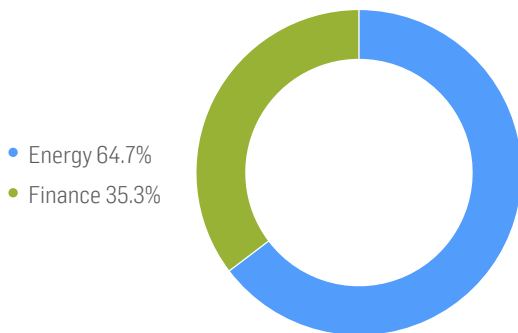
ISIN / WKN	DE000SLA8X24 / SLA8X2	Base Value / Base Date	585.51 Points / 08.05.2006
Bloomberg / Reuters	/.SPKLMCUT	Last Price	321.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	4		

STATISTICS

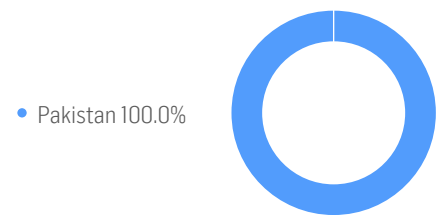
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.02%	13.97%	13.75%	72.79%	18.95%	-45.15%
Performance (p.a.)						-3.26%
Volatility (p.a.)	27.80%	23.24%	42.18%	36.49%	41.22%	24.83%
High	330.18	330.18	330.18	330.18	330.18	1041.19
Low	295.72	273.35	245.90	186.44	245.90	146.18
Sharpe Ratio*	-0.18	2.79	0.58	1.89	0.95	-0.35
Max. Drawdown	-10.44%	-10.44%	-25.17%	-25.17%	-25.17%	-82.15%
VaR 95 \ 99				-50.4% \ -120.1%		-39.9% \ -77.1%
CVaR 95 \ 99				-83.1% \ -121.9%		-63.2% \ -97.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
MEEZAN BANK LTD	MEBL PK Equity	PK	PKR	35.33%
OIL & GAS DEVELOPMENT CORPORATION	OGDC PK Equity	PK	PKR	27.50%
PAKISTAN PETROLEUM LTD	PPL PK Equity	PK	PKR	25.38%
PAKISTAN STATE OIL CO LTD	PSO PK Equity	PK	PKR	11.80%

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