

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

AS OF 18-Jun-2024



DESCRIPTION

The Solactive GBS Turkey 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 Turkish 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	28.99%	-11.19%	109.58%	-29.99%	-3.38%	9.93%

CHARACTERISTICS

ISIN / WKN	DE000SLA8Z89 / SLA8Z8	Base Value / Base Date	915.42 Points / 08.05.2006
Bloomberg / Reuters	/.STRLMCUT	Last Price	1192.59
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	116		

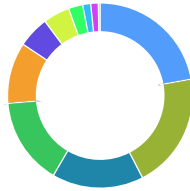
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.09%	17.12%	22.98%	47.92%	28.99%	30.28%
Performance (p.a.)						1.47%
Volatility (p.a.)	20.14%	22.58%	22.53%	27.15%	21.66%	35.86%
High	1259.44	1259.44	1259.44	1259.44	1259.44	1690.96
Low	1145.99	1004.48	900.14	800.32	910.13	381.72
Sharpe Ratio*	-1.84	3.75	2.08	1.60	3.06	-0.11
Max. Drawdown	-9.01%	-9.01%	-10.43%	-20.37%	-10.43%	-75.96%
VaR 95 \ 99				-45.3% \ -61.5%		-55.5% \ -103.8%
CVaR 95 \ 99				-61.2% \ -102.0%		-87.1% \ -146.7%

* 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).

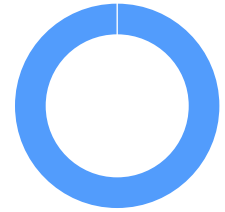
COMPOSITION BY SECTORS

- Finance 22.2%
- Industrials 20.3%
- Non-Energy Materials 16.0%
- Consumer Non-Cyclicals 15.2%
- Energy 10.7%
- Consumer Cyclicals 5.5%
- Telecommunications 4.6%
- Utilities 2.5%
- Healthcare 1.4%
- Technology 1.3%
- Consumer Services 0.3%



COMPOSITION BY COUNTRIES

- Turkey 100.0%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
BIM BIRLESIK MAGAZALAR AS	BIMAS TI Equity	TR	TRY	7.58%
TURK HAVA YOLLARI AO	THYAO TI Equity	TR	TRY	7.20%
AKBANK TAS	AKBNK TI Equity	TR	TRY	5.57%
TURKIYE PETROL RAFINERILERI AS	TUPRS TI Equity	TR	TRY	4.97%
KOC HOLDING AS	KCHOL TI Equity	TR	TRY	4.84%
TURKIYE IS BANKASI AS	ISCTR TI Equity	TR	TRY	4.40%
TURKCELL ILETISIM HIZMETLERI AS	TCELL TI Equity	TR	TRY	3.88%
YAPI VE KREDI BANKASI AS	YKBNK TI Equity	TR	TRY	3.54%
HACI OMER SABANCI HOLDING	SAHOL TI Equity	TR	TRY	3.42%
EREGLI DEMIR VE CELIK FABRIK	EREGL TI Equity	TR	TRY	2.85%

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