

FACTSHEET - Solactive GBS Thailand Large & Mid Cap USD Index NTR

AS OF 15-Jul-2024



DESCRIPTION

The Solactive GBS Thailand 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 Thailand 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	-10.03%	-12.42%	-1.92%	2.98%	-13.80%	12.89%

CHARACTERISTICS

ISIN / WKN	DE000SLA8ZV9 / SLA8ZV	Base Value / Base Date	357.69 Points / 08.05.2006
Bloomberg / Reuters	/ .STHLMCUN	Last Price	873.68
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	107		

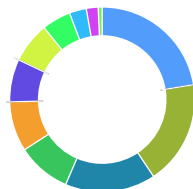
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.84%	-3.34%	-3.32%	-14.39%	-10.03%	144.26%
Performance (p.a.)						5.03%
Volatility (p.a.)	11.12%	12.17%	13.52%	15.03%	13.44%	22.52%
High	875.95	919.36	930.63	1045.41	978.97	1360.02
Low	832.51	832.51	832.51	832.51	832.51	207.53
Sharpe Ratio*	3.18	-1.50	-0.88	-1.33	-1.71	-0.01
Max. Drawdown	-2.79%	-9.45%	-10.54%	-20.37%	-14.96%	-61.46%
VaR 95 \ 99				-26.7% \ -34.4%		-32.1% \ -61.2%
CVaR 95 \ 99				-30.3% \ -38.3%		-53.6% \ -96.1%

* 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).

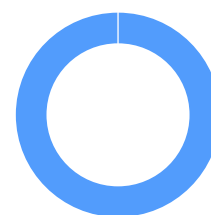
COMPOSITION BY SECTORS

- Finance 22.4%
- Consumer Non-Cyclicals 18.2%
- Energy 15.8%
- Telecommunications 9.4%
- Industrials 8.7%
- Utilities 7.5%
- Healthcare 7.1%
- Non-Energy Materials 5.1%
- Consumer Services 3.0%
- Consumer Cyclicals 2.1%
- Technology 0.7%



COMPOSITION BY COUNTRIES

- Thailand 100.0%



TOP COMPONENTS AS OF 15-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
PTT PUBLIC CO LTD	PTT TB Equity	TH	THB	6.56%
CP ALL PCL	CPALL TB Equity	TH	THB	5.87%
AIRPORTS OF THAILAND PCL	AOT TB Equity	TH	THB	5.24%
GULF ENERGY DEVELOPMENT PCL	GULF TB Equity	TH	THB	4.80%
ADVANCED INFO SERVICE PCL	ADVANC TB Equity	TH	THB	4.58%
PTT EXPLORATION AND PRODUCTION PCL	PTTEP TB Equity	TH	THB	3.71%
KASIKORN BANK PCL	KBANK TB Equity	TH	THB	3.38%
BANGKOK DUSIT MED SERVICE	BDMS TB Equity	TH	THB	2.95%
THAI BEVERAGE PCL	THBEV SP Equity	TH	SGD	2.63%
BUMRUNGRAD HOSPITAL PUB CO	BH TB Equity	TH	THB	2.29%

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