

FACTSHEET - Solactive GBS Philippines Investable Universe USD Index NTR

AS OF 28-May-2026



DESCRIPTION

The Solactive GBS Philippines Investable Universe 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the Philippine 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	2025	2024	2023	2022	2021
Performance	-6.44%	-6.14%	-1.56%	3.01%	-13.31%	-4.07%

CHARACTERISTICS

ISIN / WKN	DE000SLOM3Z0 / SLOM3Z	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/.SPHIUCUN	Last Price	721.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	25		

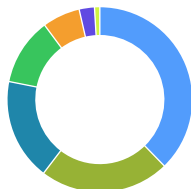
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.46%	-15.80%	-6.38%	-16.32%	-6.44%	-27.86%
Performance (p.a.)						-3.54%
Volatility (p.a.)	17.56%	23.98%	20.48%	19.49%	21.50%	18.98%
High	755.82	856.71	860.53	869.55	860.53	1119.09
Low	719.10	719.10	719.10	709.54	719.10	597.06
Sharpe Ratio*	-0.52	-2.25	-0.79	-1.03	-0.87	-0.38
Max. Drawdown	-4.56%	-16.06%	-16.44%	-18.40%	-16.44%	-46.65%
VaR 95 \ 99				-35.2% \ -46.6%		-29.2% \ -45.9%
CVaR 95 \ 99				-47.7% \ -76.5%		-44.8% \ -78.6%

* 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).

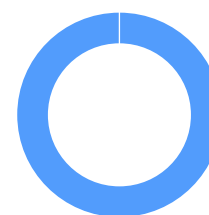
COMPOSITION BY SECTORS

- Finance 37.7%
- Industrials 22.7%
- Consumer Non-Cyclicals 17.7%
- Utilities 11.7%
- Telecommunications 6.6%
- Consumer Services 2.7%
- Non-Energy Materials 0.9%



COMPOSITION BY COUNTRIES

- Philippines 100.0%



TOP COMPONENTS AS OF 28-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
INTL CONTAINER TERM SVCS INC	ICT PM Equity	PH	PHP	22.66%
SM INVESTMENTS CORP	SM PM Equity	PH	PHP	10.36%
BDO UNIBANK INC	BDO PM Equity	PH	PHP	8.67%
BANK OF THE PHILIPPINE ISLANDS	BPI PM Equity	PH	PHP	6.78%
MANILA ELECTRIC CO	MER PM Equity	PH	PHP	6.27%
SM PRIME HOLDINGS INC	SMPH PM Equity	PH	PHP	5.87%
METROPOLITAN BANK & TRUST CO	MBT PM Equity	PH	PHP	4.08%
AYALA CORP	AC PM Equity	PH	PHP	3.96%
PLDT INC	TEL PM Equity	PH	PHP	3.63%
AYALA LAND INC	ALI PM Equity	PH	PHP	3.12%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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