

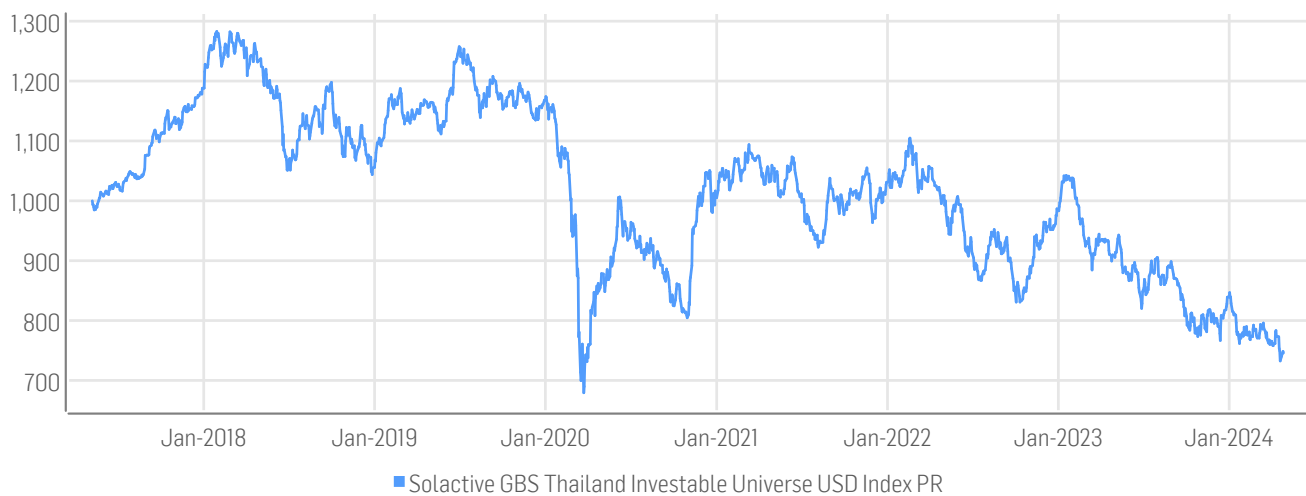
# FACTSHEET - AS OF 26-Apr-2024

## Solactive GBS Thailand Investable Universe USD Index PR

### DESCRIPTION

The Solactive GBS Thailand Investable Universe USD Index PR 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 Thailand market. It is calculated as a price return index in USD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SL0EE20 / SL0EE2 | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | / .STHIUCUP           | Last Price             | 745.80                                      |
| Index Calculator    | Solactive AG          | Dividends              | Not included                                |
| Index Type          | PR                    | Calculation            | 8:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 08.05.2017          |
| Index Members       | 239                   |                        |   |

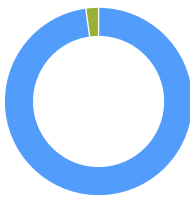
## STATISTICS

| USD                | 30D    | 90D    | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|--------|---------|-----------------|---------|-----------------|
| Performance        | -2.78% | -3.19% | -4.67%  | -17.63%         | -11.13% | -25.42%         |
| Performance (p.a.) |        |        |         |                 |         | -4.12%          |
| Volatility (p.a.)  | 16.34% | 14.99% | 16.50%  | 16.24%          | 15.03%  | 18.03%          |
| High               | 783.33 | 795.84 | 846.69  | 942.80          | 846.69  | 1282.91         |
| Low                | 732.50 | 732.50 | 732.50  | 732.50          | 732.50  | 679.31          |
| Sharpe Ratio*      | -2.10  | -1.18  | -0.88   | -1.43           | -2.37   | -0.52           |
| Max. Drawdown      | -6.49% | -7.96% | -13.49% | -22.31%         | -13.49% | -47.05%         |
| VaR 95 \ 99        |        |        |         | -26.5% \ -36.0% |         | -26.4% \ -42.4% |
| CVaR 95 \ 99       |        |        |         | -31.6% \ -40.4% |         | -41.7% \ -81.9% |

\* 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).

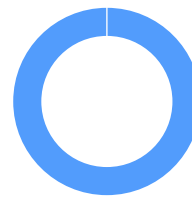
## COMPOSITION BY CURRENCIES

- THB 97.8%
- SGD 2.2%



## COMPOSITION BY COUNTRIES

- TH 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

| Company                            | Ticker           | Country | Currency | Index Weight (%) |
|------------------------------------|------------------|---------|----------|------------------|
| PTT PUBLIC CO LTD                  | PTT TB Equity    | TH      | THB      | 5.69%            |
| CP ALL PCL                         | CPALL TB Equity  | TH      | THB      | 4.91%            |
| AIRPORTS OF THAILAND PCL           | AOT TB Equity    | TH      | THB      | 4.68%            |
| GULF ENERGY DEVELOPMENT PCL        | GULF TB Equity   | TH      | THB      | 3.41%            |
| ADVANCED INFO SERVICE PCL          | ADVANC TB Equity | TH      | THB      | 3.30%            |
| PTT EXPLORATION AND PRODUCTION PCL | PTTEP TB Equity  | TH      | THB      | 3.17%            |
| KASIKORNBANK PCL                   | KBANK TB Equity  | TH      | THB      | 2.94%            |
| BANGKOK DUSIT MED SERVICE          | BDMS TB Equity   | TH      | THB      | 2.72%            |
| THAI BEVERAGE PCL                  | THBEV SP Equity  | TH      | SGD      | 2.18%            |
| CENTRAIL RETAIL CORPORATION PCL    | CRC TB Equity    | TH      | THB      | 1.98%            |

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