FACTSHEET - AS OF 19-Apr-2024
Solactive GBS Global Markets Asia Large & Mid Cap USD Index PR

DESCRIPTION

The Solactive GBS Global Markets Asia Large & Mid Cap 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Asian market. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SLA78Y0 / SLA78Y
Bloomberg / Reuters	/ .SGSLMCUP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	USD
Index Members	2001

Base Value / Base Date	935.07 Points / 08.05.2006
Last Price	1134.49
Dividends	Not included
Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.33%	2.55%	9.86%	6.68%	-0.32%	21.33%
Performance (p.a.)						1.08%
Volatility (p.a.)	13.42%	11.14%	12.07%	11.83%	11.61%	17.26%
High	1207.09	1207.09	1207.09	1207.09	1207.09	1496.71
Low	1134.49	1108.60	1013.91	1013.91	1093.11	459.14
Sharpe Ratio*	-3.50	0.49	1.30	0.12	-0.55	-0.24
Max. Drawdown	-6.01%	-6.01%	-6.01%	-11.60%	-6.01%	-57.01%
VaR 95 \ 99				-20.3% \ -32.1%		-28.0% \ -49.6%
CVaR 95 \ 99				-26.2% \ -32.8%		-42.3% \ -68.6%

* 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 CURRENCIES

- JPY 39.4%
- HKD 14.6%
- INR 13.7%
- TWD 12.1%
- Others 20.1%

COMPOSITION BY COUNTRIES

- JP 39.4%
- IN 13.7%
- TW 11.9%
- KY 9.8%
- Others 25.1%

TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.33%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.63%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	2.50%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	2.30%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	1.31%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	1.16%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	1.07%
SONY GROUP CORP	6758 JT Equity	JP	JPY	0.96%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	0.95%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	0.79%

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