

FACTSHEET - AS OF 21-Oct-2021

Solactive GBS Global Markets Pacific Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive GBS Global Markets Pacific 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 Pacific market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA79W2 / SLA79W	Base Value / Base Date	728.54 Points / 08.05.2006
Bloomberg / Reuters	/ .SGPLMCUN	Last Price	1443.60
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	1587		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.32%	-0.61%	-4.81%	13.19%	-0.14%	98.15%
Performance (p.a.)	-	-	-	-	-	4.52%
Volatility (p.a.)	12.28%	13.91%	12.87%	13.89%	14.12%	18.00%
High	1451.15	1497.61	1522.72	1596.57	1596.57	1596.57
Low	1383.97	1374.30	1374.30	1245.91	1374.30	379.86
Sharpe Ratio	-0.31	-0.18	-0.75	0.94	-0.03	0.23
Max. Drawdown	-4.63%	-7.59%	-9.75%	-13.92%	-13.92%	-56.69%
VaR 95 \ 99				-24.9% \ -34.6%		-29.0% \ -53.7%
CVaR 95 \ 99				-33.0% \ -46.3%		-44.8% \ -73.7%

COMPOSITION BY CURRENCIES

- JPY 36.4%
- HKD 17.8%
- AUD 10.9%
- TWD 10.0%
- Others 24.9%



COMPOSITION BY COUNTRIES

- JP 36.4%
- KY 15.0%
- AU 10.7%
- TW 9.9%
- Others 28.0%



TOP COMPONENTS AS OF 21-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	4.46%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.35%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	2.84%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.43%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.68%
MEITUAN	3690 HK Equity	KY	HKD	1.27%
AIA GROUP LTD	1299 HK Equity	HK	HKD	1.20%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	1.19%
SONY GROUP CORP	6758 JT Equity	JP	JPY	1.18%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	0.95%

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