

FACTSHEET - AS OF 27-Oct-2021

Solactive GBS Philippines Large & Mid Cap USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



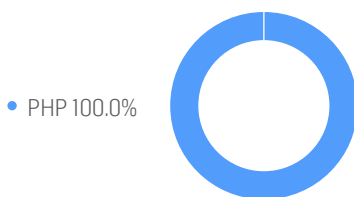
CHARACTERISTICS

ISIN / WKN	DE000SLA83K9 / SLA83K	Base Value / Base Date	261.52 Points / 08.05.2006
Bloomberg / Reuters	/ .SPHLMCUN	Last Price	988.30
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	16		

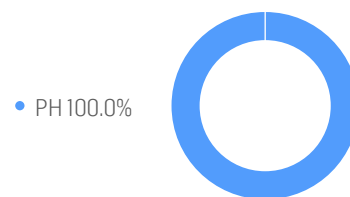
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.76%	11.62%	9.76%	10.62%	-1.89%	277.91%
Performance (p.a.)	-	-	-	-	-	8.97%
Volatility (p.a.)	14.54%	21.17%	21.15%	20.72%	20.56%	23.63%
High	1002.22	1002.22	1002.22	1033.93	1033.93	1123.88
Low	940.01	859.50	859.50	859.50	859.50	183.66
Sharpe Ratio	3.89	2.65	0.97	0.50	-0.13	0.37
Max. Drawdown	-1.39%	-5.79%	-14.18%	-16.87%	-16.87%	-58.67%
VaR 95 \ 99				-31.5% \ -49.6%		-36.0% \ -66.6%
CVaR 95 \ 99				-42.3% \ -65.8%		-57.5% \ -97.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 27-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
SM INVESTMENTS CORP	SM PM Equity	PH	PHP	16.79%
SM PRIME HOLDINGS INC	SMPH PM Equity	PH	PHP	13.09%
BDO UNIBANK INC	BDO PM Equity	PH	PHP	8.01%
AYALA CORP	AC PM Equity	PH	PHP	7.67%
AYALA LAND INC	ALI PM Equity	PH	PHP	7.48%
JG SUMMIT HOLDINGS INC	JGS PM Equity	PH	PHP	6.31%
BANK OF THE PHILIPPINE ISLANDS	BPI PM Equity	PH	PHP	5.53%
INTL CONTAINER TERM SVCS INC	ICT PM Equity	PH	PHP	5.27%
PLDT INC	TEL PM Equity	PH	PHP	5.08%
UNIVERSAL ROBINA CORP	URC PM Equity	PH	PHP	4.33%

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