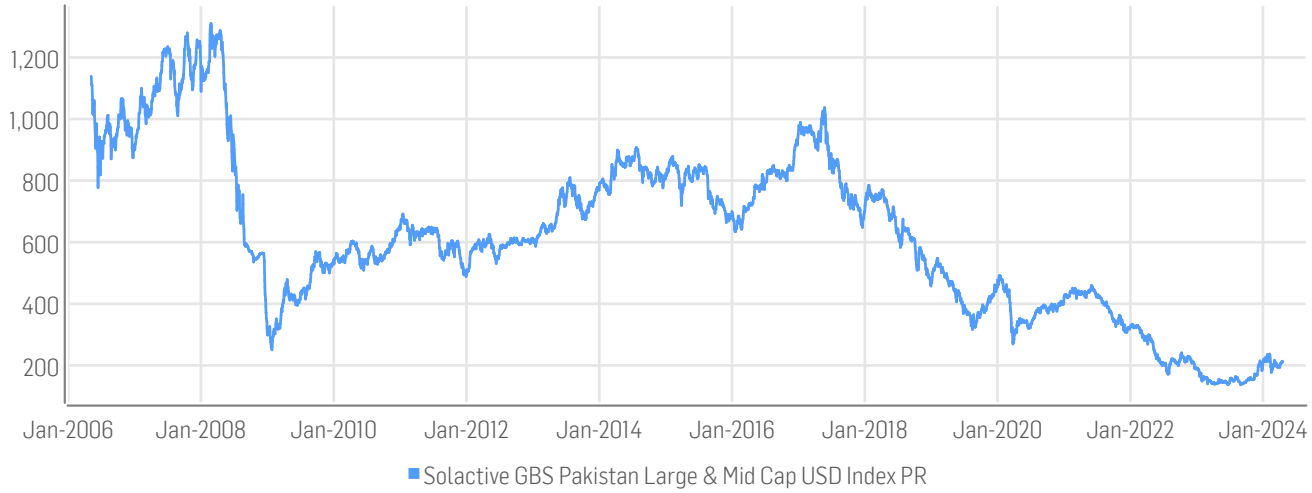
FACTSHEET - AS OF 17-Apr-2024
Solactive GBS Pakistan Large & Mid Cap USD Index PR

DESCRIPTION

The Solactive GBS Pakistan 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 Pakistani market. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8Y15 / SLA8Y1
Bloomberg / Reuters	/ .SPKLMCUP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	USD
Index Members	2

Base Value / Base Date	1139 Points / 08.05.2006
Last Price	210.12
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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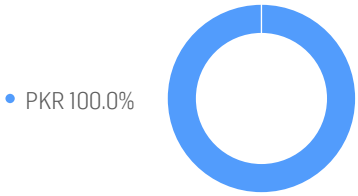
STATISTICS

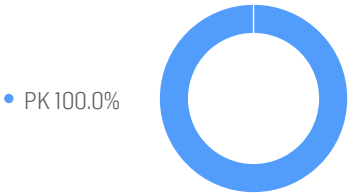
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.37%	-0.55%	32.53%	47.44%	8.00%	-81.55%
Performance (p.a.)						-8.99%
Volatility (p.a.)	22.20%	49.75%	45.06%	36.66%	48.79%	24.86%
High	213.57	236.77	236.77	236.77	236.77	1310.60
Low	193.03	177.18	152.86	136.89	177.18	136.89
Sharpe Ratio*	2.84	-0.15	1.59	1.17	0.49	-0.58
Max. Drawdown	-4.26%	-25.17%	-25.17%	-25.17%	-25.17%	-89.56%
VaR 95 \ 99				-52.0% \ -120.2%		-40.5% \ -78.4%
CVaR 95 \ 99				-84.1% \ -121.9%		-63.8% \ -98.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
OIL & GAS DEVELOPMENT CORPORATION	OGDC PK Equity	PK	PKR	53.56%
PAKISTAN PETROLEUM LTD	PPL PK Equity	PK	PKR	46.44%

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