

FACTSHEET - Solactive GBS Philippines Large & Mid Cap USD Index TR

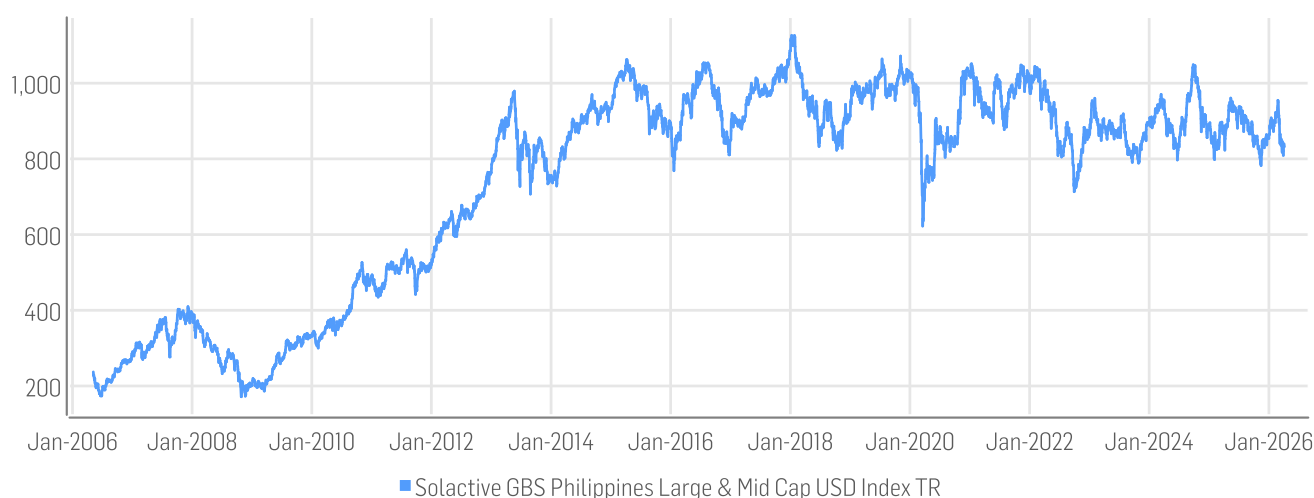
AS OF 06-Apr-2026



DESCRIPTION

The Solactive GBS Philippines Large & Mid Cap USD Index TR 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 total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-2.60%	-3.54%	-0.65%	3.16%	-12.70%	-3.37%

CHARACTERISTICS

ISIN / WKN	DE000SLA83L7 / SLA83L	Base Value / Base Date	237.24 Points / 08.05.2006
Bloomberg / Reuters	/ .SPHLMCUT	Last Price	832.14
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	13		

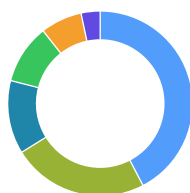
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.74%	-6.25%	-3.00%	-4.10%	-2.60%	250.76%
Performance (p.a.)						6.51%
Volatility (p.a.)	31.32%	24.65%	21.55%	20.00%	24.05%	22.83%
High	865.04	954.72	954.72	960.67	954.72	1126.13
Low	809.10	809.10	782.18	782.18	809.10	171.41
Sharpe Ratio*	-1.94	-1.08	-0.45	-0.39	-0.55	0.13
Max. Drawdown	-9.32%	-15.25%	-15.25%	-18.58%	-15.25%	-58.18%
VaR 95 \ 99				-36.0% \ -48.0%		-35.3% \ -65.1%
CVaR 95 \ 99				-47.2% \ -76.7%		-54.7% \ -92.0%

* 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).

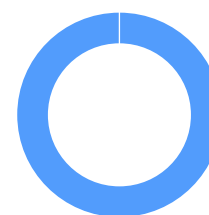
COMPOSITION BY SECTORS

- Finance 42.3%
- Industrials 23.8%
- Consumer Non-Cyclicals 12.8%
- Utilities 10.4%
- Telecommunications 7.3%
- Consumer Services 3.3%



COMPOSITION BY COUNTRIES

- Philippines 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
INTL CONTAINER TERM SVCS INC	ICT PM Equity	PH	PHP	23.83%
SM INVESTMENTS CORP	SM PM Equity	PH	PHP	12.85%
BDO UNIBANK INC	BDO PM Equity	PH	PHP	10.75%
BANK OF THE PHILIPPINE ISLANDS	BPI PM Equity	PH	PHP	9.29%
MANILA ELECTRIC CO	MER PM Equity	PH	PHP	7.81%
SM PRIME HOLDINGS INC	SMPH PM Equity	PH	PHP	7.63%
AYALA CORP	AC PM Equity	PH	PHP	5.58%
METROPOLITAN BANK & TRUST CO	MBT PM Equity	PH	PHP	4.93%
PLDT INC	TEL PM Equity	PH	PHP	4.78%
AYALA LAND INC	ALI PM Equity	PH	PHP	4.16%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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