

# FACTSHEET - AS OF 21-Oct-2020

## Solactive GBS Hong Kong Large & Mid Cap Index NTR

### DESCRIPTION

The Solactive GBS Hong Kong Large & Mid Cap 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 Hong Kong market. It is calculated as a Net Total Return index in HKD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



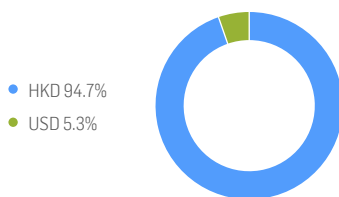
### CHARACTERISTICS

ISIN / WKN	DE000SLA4H44 / SLA4H4	Base Value / Base Date	462.14 Points / 08.05.2006
Bloomberg / Reuters	- / .SHKLMCN	Last Price	1145.44
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	HKD	History	Available daily back to 08.05.2006
Index Members	51		

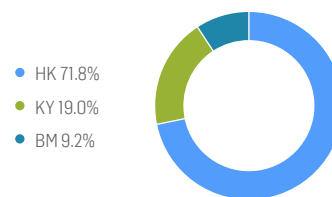
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.97%	0.67%	7.87%	-2.32%	-6.40%	147.86%
Performance (p.a.)	-	-	-	-	-	6.48%
Volatility (p.a.)	14.34%	15.11%	21.70%	24.19%	25.52%	20.22%
High	1171.00	1200.65	1200.65	1289.03	1289.03	1307.23
Low	1124.08	1109.14	1009.72	917.12	917.12	287.43
Sharpe Ratio	-0.78	0.18	0.77	-0.10	-0.31	0.32
Max. Drawdown	-2.92%	-6.38%	-7.73%	-28.85%	-28.85%	-62.93%
VaR 95 \ 99				-38.9% \ -75.8%		-32.9% \ -61.4%
CVaR 95 \ 99				-65.9% \ -104.1%		-49.9% \ -80.0%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 21-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
AIA GROUP LTD	1299 HK Equity	HK	HKD	24.07%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	12.07%
TECHTRONIC INDUSTRIES CO LTD ORD	669 HK Equity	HK	HKD	3.75%
SUN HUNG KAI PROPERTIES	16 HK Equity	HK	HKD	3.61%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	3.40%
LINK REIT	823 HK Equity	HK	HKD	3.22%
CK HUTCHISON HOLDINGS LTD	1 HK Equity	KY	HKD	3.16%
HONG KONG & CHINA GAS LTD ORD	3 HK Equity	HK	HKD	2.97%
GALAXY ENTERTAINMENT GP.	27 HK Equity	HK	HKD	2.63%
GEELY AUTOMOBILE HOLDINGS LT	175 HK Equity	KY	HKD	2.41%

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