

FACTSHEET - AS OF 06-May-2021

Solactive GBS China ex A-Shares Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive GBS China ex A-Shares 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 Chinese market excluding China A-Shares. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



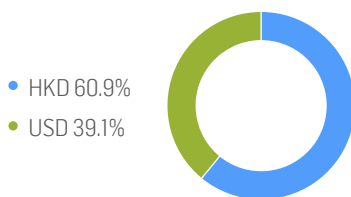
CHARACTERISTICS

ISIN / WKN	DE000SLA8BY4 / SLA8BY	Base Value / Base Date	392.82 Points / 08.05.2006
Bloomberg / Reuters	SCXLMCUN Index/ .SCXLMCUN	Last Price	1656.92
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	208		

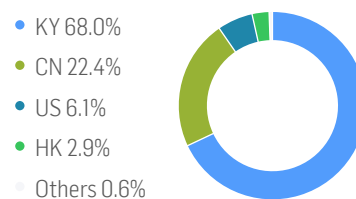
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.64%	-14.33%	-3.86%	27.72%	-1.50%	321.80%
Performance (p.a.)	-	-	-	-	-	10.07%
Volatility (p.a.)	13.91%	25.09%	24.10%	23.64%	25.43%	26.41%
High	1737.56	2030.63	2030.63	2030.63	2030.63	2030.63
Low	1656.63	1653.98	1598.87	1248.73	1653.98	287.58
Sharpe Ratio	-3.17	-1.86	-0.33	1.18	-0.18	0.37
Max. Drawdown	-4.66%	-18.55%	-18.55%	-18.55%	-18.55%	-72.62%
VaR 95 \ 99				-40.5% \ -65.0%		-41.1% \ -76.8%
CVaR 95 \ 99				-56.0% \ -74.2%		-63.3% \ -102.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 06-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	18.04%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	16.66%
MEITUAN	3690 HK Equity	KY	HKD	3.59%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	2.91%
JD.COM INC	JD UW Equity	KY	USD	2.78%
PING AN INSURANCE GROUP CO-H	2318 HK Equity	CN	HKD	2.48%
BAIDU INC - SPON ADR	BIDU UW Equity	KY	USD	2.05%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	1.90%
NIO INC - ADR	NIO UN Equity	KY	USD	1.87%
KE HOLDINGS INC	BEKE UN Equity	US	USD	1.75%

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