

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

AS OF 20-Sep-2024



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



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	8.17%	-9.37%	-20.99%	-26.38%	25.45%	23.99%

CHARACTERISTICS

ISIN / WKN	DE000SLA8BY4 / SLA8BY	Base Value / Base Date	392.82 Points / 08.05.2006
Bloomberg / Reuters	SCXLMCUN Index/ .SCXLMCUN	Last Price	959.21
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	232		

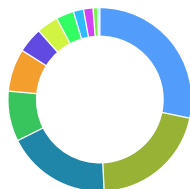
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.24%	-0.54%	11.84%	6.06%	8.17%	144.19%
Performance (p.a.)						4.98%
Volatility (p.a.)	15.69%	18.14%	19.09%	22.00%	21.57%	27.00%
High	959.21	988.18	1049.68	1049.68	1049.68	2030.63
Low	902.08	896.34	848.79	773.41	773.41	287.58
Sharpe Ratio*	1.63	-0.41	1.06	0.04	0.28	-0.01
Max. Drawdown	-5.04%	-9.29%	-14.61%	-17.55%	-14.61%	-72.62%
VaR 95 \ 99				-35.8% \ -46.3%		-41.6% \ -74.5%
CVaR 95 \ 99				-42.9% \ -59.4%		-62.8% \ -101.9%

* 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).

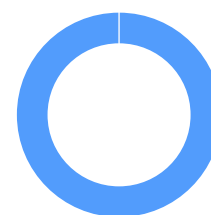
COMPOSITION BY SECTORS

- Technology 28.2%
- Finance 21.0%
- Consumer Non-Cyclicals 18.4%
- Consumer Cyclicals 8.8%
- Consumer Services 7.5%
- Industrials 4.5%
- Energy 3.8%
- Healthcare 3.1%
- Non-Energy Materials 1.8%
- Utilities 1.7%
- Business Services 0.8%
- Telecommunications 0.3%



COMPOSITION BY COUNTRIES

- China 100.0%



TOP COMPONENTS AS OF 20-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	19.33%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	10.96%
MEITUAN	3690 HK Equity	CN	HKD	4.97%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	4.21%
PINDUODUO INC	PDD UW Equity	CN	USD	4.08%
XIAOMI CORP	1810 HK Equity	CN	HKD	2.53%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	2.43%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	2.35%
JD.COM INC - CL A	9618 HK Equity	CN	HKD	2.18%
PING AN INSURANCE GROUP CO-H	2318 HK Equity	CN	HKD	1.96%

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