FACTSHEET - AS OF 22-Apr-2024
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	868.37
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	230		

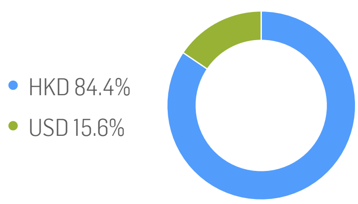
FACTSHEET - AS OF 22-Apr-2024
Solactive GBS China ex A-Shares Large & Mid Cap USD Index NTR

STATISTICS

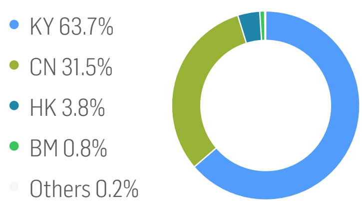
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.24%	9.10%	-1.24%	-10.50%	-2.08%	121.06%
Performance (p.a.)						4.52%
Volatility (p.a.)	17.86%	24.19%	24.00%	23.80%	24.26%	27.15%
High	890.71	890.71	938.05	1044.10	890.71	2030.63
Low	848.79	792.56	773.41	773.41	773.41	287.58
Sharpe Ratio*	0.61	1.53	-0.33	-0.67	-0.48	-0.03
Max. Drawdown	-4.71%	-6.13%	-17.55%	-25.93%	-12.79%	-72.62%
VaR 95 \ 99				-38.6% \ -48.1%		-41.8% \ -74.8%
CVaR 95 \ 99				-45.3% \ -59.4%		-63.3% \ -102.5%

* 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 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	17.07%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	9.43%
PINDUODUO INC	PDD UW Equity	KY	USD	5.44%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	4.00%
MEITUAN	3690 HK Equity	KY	HKD	3.98%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	2.47%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	2.46%
NETEASE INC	9999 HK Equity	KY	HKD	2.25%
XIAOMI CORP	1810 HK Equity	KY	HKD	2.18%
JD.COM INC - CL A	9618 HK Equity	KY	HKD	2.13%

DISCLAIMER

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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

"Solactive", "Solactive GBS", "German Index Engineering" and the logo are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.