

FACTSHEET – 14.06.2019

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

DESCRIPTION

The Solactive GBS China ex A-Shares Large & Mid Cap Index NTR is part of the Solactive Global Benchmark Series. The index covers 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	1000 Points / 08.05.2017
Bloomberg / Reuters	SCXLMCUN Index / .SCXLMCUN	Last Price	1155.32
Index Calculator	Solactive AG	52W High	1399.70
Index Type	Net Total Return	52W Low	1036.68
Index Currency	USD	Calculation	9:00 am to 10:30 pm (CET), every 15 seconds
Index Members	184	History	Available daily back to 08.05.2017
Dividends	Reinvested (Total Return Index)		

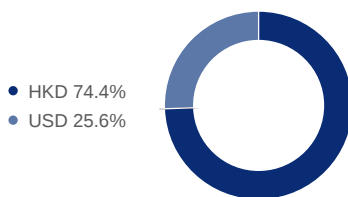
FACTSHEET – 14.06.2019

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

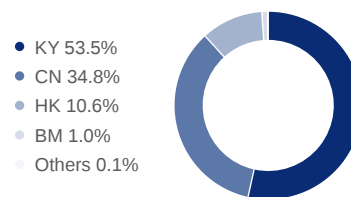
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.3%	-8.4%	3.2%	-14.4%	6.8%	15.5%
Performance (p.a.)	-	-	-	-	-	7.1%
Volatility (p.a.)	18.0%	16.2%	17.3%	20.7%	17.6%	18.8%
High	1220.42	1321.45	1321.45	1356.69	1321.45	1515.33
Low	1130.16	1130.16	1044.15	1036.68	1044.15	1000.00
Sharpe Ratio	-2.83	-2.00	0.25	-0.82	0.76	0.26
Max. Drawdown	-7.4%	-14.5%	-14.5%	-23.6%	-14.5%	-31.6%
VaR 95 \ 99				-38.0% \ -49.4%		-32.2% \ -46.7%
CVaR 95 \ 99				-43.6% \ -51.0%		-41.4% \ -53.5%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 14.06.2019

Ticker	Currency	Country	Company	Weight
700 HK Equity	HKD	KY	TENCENT HOLDINGS LTD	16.40%
BABA UN Equity	USD	KY	ALIBABA GROUP HOLDING-SP ADR	13.24%
939 HK Equity	HKD	CN	CHINA CONSTRUCTION BANK-H	5.10%
2318 HK Equity	HKD	CN	PING AN INSURANCE GROUP CO-H	4.13%
1398 HK Equity	HKD	CN	IND & COMM BK OF CHINA-H	3.90%
941 HK Equity	HKD	HK	CHINA MOBILE LTD	3.32%
3988 HK Equity	HKD	CN	BANK OF CHINA LTD-H	2.14%
BIDU UW Equity	USD	KY	BAIDU INC - SPON ADR	1.95%
883 HK Equity	HKD	HK	CNOOC LTD	1.71%
JD UW Equity	USD	KY	JD.COM INC	1.70%

FACTSHEET – 14.06.2019

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

For more information, please visit www.solactive.com.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

This info service is offered exclusively by Solactive AG, Guiollettstr. 54, D-60325 Frankfurt am Main, E-Mail indexing@solactive.com | Disclaimer: The financial instrument is 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 Price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the Issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade mark for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument. This document is for the information and use of professional advisers only. Remember, the information in this document does not constitute tax, legal or investment advice and is not intended as a recommendation for buying or selling securities. The information and opinions contained in this document have 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. Solactive AG and all other companies mentioned in this document will not be responsible for the consequences of reliance upon any opinion or statement contained herein or for any omission. | © Solactive AG, 2019. All rights reserved.