

# FACTSHEET - AS OF 20-May-2022

## Solactive China Biotech Innovation Index TR

### DESCRIPTION

The Solactive China Biotech Innovation Index TR aims to track Chinese companies that are active in the field of Biotechnology.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

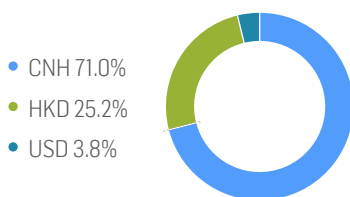
ISIN / WKN	DE000SLOBGR3	Base Value / Base Date	1000 Points / 12.05.2017
Bloomberg / Reuters	/ .SOLCHBT	Last Price	1856.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 12.05.2017
Index Members	34		

## STATISTICS

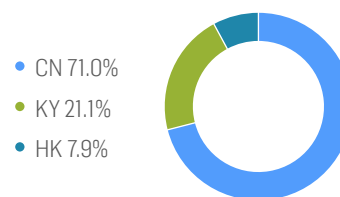
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.24%	-18.64%	-37.26%	-48.14%	-31.37%	85.62%
Performance (p.a.)						13.11%
Volatility (p.a.)	36.01%	37.46%	32.62%	31.48%	34.44%	27.09%
High	2000.97	2298.51	3002.39	3682.39	2704.66	3709.27
Low	1764.69	1764.69	1764.69	1764.69	1764.69	1000.00
Sharpe Ratio*	-1.69	-1.53	-1.90	-1.57	-1.84	0.45
Max. Drawdown	-11.81%	-23.22%	-41.22%	-52.08%	-34.75%	-52.42%
VaR 95 \ 99				-55.7% \ -73.4%		-47.4% \ -74.7%
CVaR 95 \ 99				-70.0% \ -98.5%		-63.3% \ -88.9%

\* 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 CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
CHANGCHUN HIGH & NEW TECH-A	000661 C2 Equity	CN	CNH	8.37%
WUXI BIOLOGICS CAYMAN INC	2269 HK Equity	KY	HKD	8.04%
CSPC PHARMACEUTICAL GROUP LTD	1093 HK Equity	HK	HKD	7.88%
WALVAX BIOTECHNOLOGY CO-A	300142 C2 Equity	CN	CNH	7.40%
CHONGQING ZHIFEI BIOLOGICA-A	300122 C2 Equity	CN	CNH	7.35%
GENSCRIPT BIOTECH CORP	1548 HK Equity	KY	HKD	4.70%
ANJOY FOODS GROUP CO LTD	603345 C1 Equity	CN	CNH	4.59%
SHENZHEN KANGTAI BIOLOGICA-A	300601 C2 Equity	CN	CNH	3.92%
DAAN GENE CO LTD-A	002030 C2 Equity	CN	CNH	3.86%
ZAI LAB LTD	ZLAB UQ Equity	KY	USD	3.80%

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