

FACTSHEET - AS OF 26-Apr-2024

Solactive FactSet China Global Leaders USD Index PR

DESCRIPTION

Representation of Chinese companies that demonstrate global revenue leadership within their industries. The index seeks to capture global growth leadership by focusing on companies exhibiting higher revenues generated outside of China, Hong Kong and Macau as a proportion of their total revenues, as well as possessing more global customer relationships in their respective industries.

HISTORICAL PERFORMANCE



CHARACTERISTICS

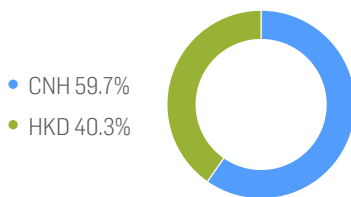
ISIN / WKN	DE000SLOGKD4 / SLOGKD	Base Value / Base Date	1000 Points / 22.01.2016
Bloomberg / Reuters	/ .SOLCGLP	Last Price	1194.12
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.01.2016
Index Members	30		

STATISTICS

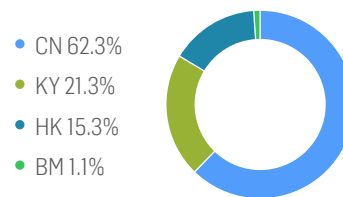
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.57%	5.66%	0.78%	-8.71%	-3.16%	25.59%
Performance (p.a.)						2.80%
Volatility (p.a.)	19.50%	20.63%	21.25%	19.32%	21.29%	22.32%
High	1194.12	1205.32	1262.95	1317.36	1233.13	2545.86
Low	1131.57	1049.18	1049.18	1049.18	1049.18	910.78
Sharpe Ratio*	3.44	0.96	-0.18	-0.73	-0.69	-0.11
Max. Drawdown	-4.13%	-7.16%	-16.93%	-20.36%	-14.92%	-58.79%
VaR 95 \ 99				-32.0% \ -44.0%		-36.9% \ -61.2%
CVaR 95 \ 99				-38.5% \ -47.2%		-53.2% \ -83.8%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
XIAOMI CORP	1810 HK Equity	KY	HKD	8.70%
MIDEA GROUP CO LTD	000333 C2 Equity	CN	CNH	7.79%
SHENZHEN MINDARY BIO-MEDICAL ELECTRONICS CO LTD	300760 C2 Equity	CN	CNH	6.65%
LUXSHARE PRECISION INDUSTRY CO	002475 C2 Equity	CN	CNH	6.33%
TECHTRONIC INDUSTRIES CO LTD ORD	669 HK Equity	HK	HKD	6.03%
BOE TECHNOLOGY GROUP CO LTD	000725 C2 Equity	CN	CNH	5.87%
AIA GROUP LTD	1299 HK Equity	HK	HKD	5.50%
LONGI GREEN ENERGY TECHNOL-A	601012 C1 Equity	CN	CNH	4.92%
ZHONGJI INNOLIGHT CO LTD-A	300308 C2 Equity	CN	CNH	4.44%
CK HUTCHISON HOLDINGS LTD	1 HK Equity	KY	HKD	4.42%

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The index is launched on 22-Jan-2016. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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

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