FACTSHEET - AS OF 25-Apr-2024
Solactive China Automobile Performance-Index

DESCRIPTION

The Solactive China Automobile Index tracks the performance of the biggest Chinese Companies active in the automobile sector. The index is calculated as a total return index in Euro and adjusted annually.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SLA0CA9 / SLA0CA
Bloomberg / Reuters	SOLCA Index / .SOLCA
Index Calculator	Solactive AG
Index Type	Industry / Sector
Index Currency	EUR
Index Members	15

Base Value / Base Date	100 Points / 25.10.2010
Last Price	219.73
Dividends	Reinvested (Total Return Index)
Calculation	09:00am to 10:30pm (CET), every 60 seconds
History	Available daily back to 25.10.2010

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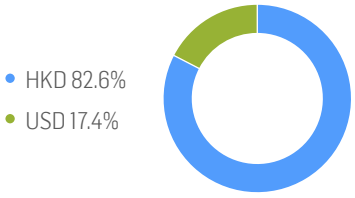
STATISTICS

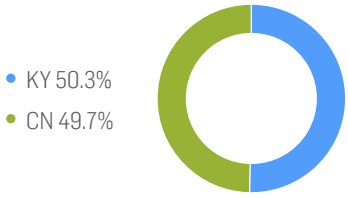
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.44%	4.63%	-17.12%	-16.29%	-13.99%	118.57%
Performance (p.a.)						5.96%
Volatility (p.a.)	29.14%	30.43%	29.12%	28.27%	30.26%	31.78%
High	234.89	234.89	278.93	314.35	255.46	504.48
Low	214.82	200.57	200.57	200.57	200.57	56.41
Sharpe Ratio*	-0.31	0.53	-1.22	-0.72	-1.36	0.06
Max. Drawdown	-8.32%	-8.32%	-28.09%	-36.20%	-21.49%	-60.24%
VaR 95 \ 99				-46.8% \ -58.6%		-49.5% \ -82.3%
CVaR 95 \ 99				-53.7% \ -65.9%		-69.8% \ -107.3%

* 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 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
GWMOTOR	2333 HK Equity	CN	HKD	9.05%
WEICHAI POWER CO LTD	2338 HK Equity	CN	HKD	7.32%
FUYAO GLASS INDUSTRY GROUP-H	3606 HK Equity	CN	HKD	7.16%
MINTH GROUP LTD	425 HK Equity	KY	HKD	6.94%
BAIC MOTOR CORP LTD	1958 HK Equity	CN	HKD	6.85%
BYD CO LTD	1211 HK Equity	CN	HKD	6.73%
ZHONGSHENG GROUP HOLDINGS	881 HK Equity	KY	HKD	6.69%
GEELY AUTOMOBILE HOLDINGS LT	175 HK Equity	KY	HKD	6.63%
XINYI GLASS HOLDINGS CO LTD	868 HK Equity	KY	HKD	6.59%
GUANGZHOU AUTOMOBILE GROUP-H	2238 HK Equity	CN	HKD	6.58%
XPENG INC - ADR	XPEV UN Equity	KY	USD	6.14%
NIO INC - ADR	NIO UN Equity	KY	USD	6.11%
DONGFENG MOTOR GROUP CO LTD	489 HK Equity	CN	HKD	6.03%
CHINA YONGDA AUTOMOBILES SERVICES HOLDINGS LTD.	3669 HK Equity	KY	HKD	6.02%

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