

FACTSHEET - AS OF 16-Aug-2022

Solactive GBS China Large & Mid Cap USD Index TR

DESCRIPTION

The Solactive GBS China Large & Mid Cap USD Index TR 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. It is calculated as a total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

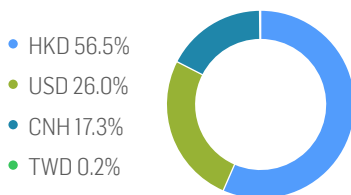
ISIN / WKN	DE000SLA4W03 / SLA4W0	Base Value / Base Date	385.62 Points / 08.05.2006
Bloomberg / Reuters	/ .SCNLMCUT	Last Price	1055.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	657		

STATISTICS

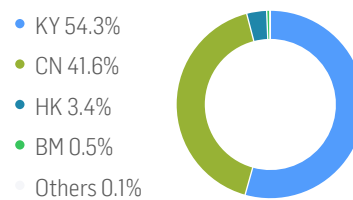
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.88%	0.57%	-21.21%	-21.88%	-20.18%	173.68%
Performance (p.a.)						6.38%
Volatility (p.a.)	20.07%	27.00%	38.45%	31.72%	35.81%	26.68%
High	1125.11	1207.77	1339.41	1531.81	1368.86	2058.10
Low	1040.65	1019.61	940.84	940.84	940.84	283.16
Sharpe Ratio*	-2.02	0.00	-1.06	-0.77	-0.91	0.15
Max. Drawdown	-7.51%	-13.84%	-29.76%	-38.58%	-31.27%	-72.58%
VaR 95 \ 99				-48.3% \ -70.0%		-41.5% \ -75.3%
CVaR 95 \ 99				-65.2% \ -98.9%		-63.5% \ -102.4%

* 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 16-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	11.83%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	8.87%
MEITUAN	3690 HK Equity	KY	HKD	4.48%
JD.COM INC	JD UW Equity	KY	USD	3.41%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	2.95%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	2.07%
NETEASE INC-ADR	NTES UW Equity	KY	USD	1.94%
BAIDU INC - SPON ADR	BIDU UW Equity	KY	USD	1.91%
PING AN INSURANCE GROUP CO-H	2318 HK Equity	CN	HKD	1.77%
WUXI BIOLOGICS CAYMAN INC	2269 HK Equity	KY	HKD	1.62%

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