

FACTSHEET - AS OF 01-Dec-2021

Solactive GBS China Large & Mid Cap USD Index PR

DESCRIPTION

The Solactive GBS China Large & Mid Cap USD Index PR 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 price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



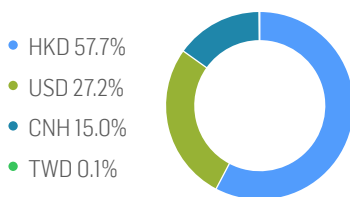
CHARACTERISTICS

ISIN / WKN	DE000SLA4WM4 / SLA4WM	Base Value / Base Date	509.75 Points / 08.05.2006
Bloomberg / Reuters	/ .SCNLMCUP	Last Price	1240.65
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	644		

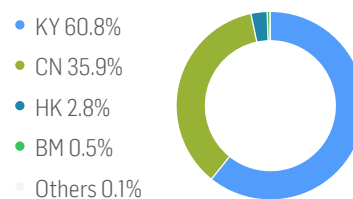
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.02%	-8.93%	-21.17%	-21.00%	-21.67%	143.38%
Performance (p.a.)	-	-	-	-	-	5.88%
Volatility (p.a.)	18.41%	20.79%	25.61%	24.38%	24.75%	26.28%
High	1352.96	1394.78	1601.35	1898.22	1898.22	1898.22
Low	1240.11	1240.11	1230.51	1230.51	1230.51	354.44
Sharpe Ratio	-2.89	-1.53	-1.50	-0.89	-0.96	0.21
Max. Drawdown	-8.34%	-11.09%	-23.16%	-35.18%	-35.18%	-73.12%
VaR 95 \ 99				-43.2% \ -70.8%		-41.3% \ -75.8%
CVaR 95 \ 99				-61.8% \ -93.0%		-63.1% \ -102.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	14.09%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	8.93%
MEITUAN	3690 HK Equity	KY	HKD	4.98%
JD.COM INC	JD UW Equity	KY	USD	3.08%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	2.39%
NIO INC - ADR	NIO UN Equity	KY	USD	2.03%
WUXI BIOLOGICS CAYMAN INC	2269 HK Equity	KY	HKD	1.93%
NETEASE INC-ADR	NTES UW Equity	KY	USD	1.67%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	1.64%
BAIDU INC - SPON ADR	BIDU UW Equity	KY	USD	1.62%

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