

# FACTSHEET - AS OF 30-Jun-2022

## Solactive China Consumer PR Index

### DESCRIPTION

The Solactive China Consumer Index intends to track the price movements of the 20 largest companies that are classified in any of the three following sectors – Consumer Services, Consumer Durables and Consumer Non- Durables – and furthermore derive more than 75 per cent of their revenues from China. The index universe consists of all stocks listed on the Hong Kong Stock Exchange and US-listed American Depository Receipts (“ADRs”). The index is calculated as a price return, net total return and total return index and is denominated in Euro.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA6XP0 / SLA6XP	Base Value / Base Date	100 Points / 18.10.2013
Bloomberg / Reuters	- / .SOLCHCP	Last Price	179.97
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	02:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 18.10.2013
Index Members	20		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	19.08%	22.22%	4.73%	-12.42%	4.73%	85.48%
Performance (p.a.)						7.36%
Volatility (p.a.)	41.35%	40.87%	46.44%	38.71%	46.26%	25.05%
High	181.46	181.46	181.46	206.52	181.46	253.23
Low	151.13	130.17	118.43	118.43	118.43	72.94
Sharpe Ratio*	17.87	3.09	0.22	-0.31	0.22	0.32
Max. Drawdown	-5.49%	-14.72%	-31.67%	-42.65%	-31.67%	-53.23%
VaR 95 \ 99				-61.6% \ -99.3%		-38.2% \ -66.5%
CVaR 95 \ 99				-84.4% \ -140.3%		-57.3% \ -90.3%

\* 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).

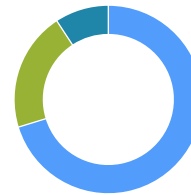
## COMPOSITION BY CURRENCIES

- HKD 58.5%
- USD 41.5%



## COMPOSITION BY COUNTRIES

- KY 70.3%
- CN 20.5%
- HK 9.2%



## TOP COMPONENTS AS OF 30-Jun-2022

Company	Ticker	Country	Currency	Index Weight (%)
PINDUODUO INC	PDD UW Equity	KY	USD	6.41%
GEELY AUTOMOBILE HOLDINGS LT	175 HK Equity	KY	HKD	6.25%
LI AUTO INC	LI UW Equity	KY	USD	6.24%
GREAT WALL MOTOR CO LTD	2333 HK Equity	CN	HKD	5.86%
TSINGTAO BREWERY CO LTD	168 HK Equity	CN	HKD	5.46%
CHINA RESOURCES BEER HOLDINGS CO LTD	291 HK Equity	HK	HKD	5.40%
LI NING CO LTD	2331 HK Equity	KY	HKD	5.06%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	5.02%
TRIP.COM GROUP LTD	TCOM UW Equity	KY	USD	4.98%
XPENG INC - ADR	XPEV UN Equity	KY	USD	4.79%

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