

FACTSHEET - AS OF 06-Jul-2022

Solactive China A Value Momentum Index PR

DESCRIPTION

The Solactive China A Value Momentum Index (the "Index") aims to track the performance of a value and earnings momentum strategy applied to China A stocks.

HISTORICAL PERFORMANCE



CHARACTERISTICS

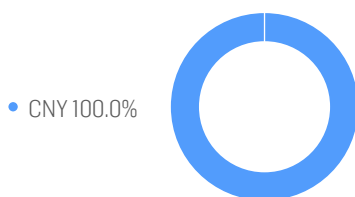
ISIN / WKN	DE000SLA6YL7 / SLA6YL	Base Value / Base Date	1000 Points / 09.04.2007
Bloomberg / Reuters	SOLVMCP Index / .SOLVMCP	Last Price	3484.31
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	1:00 am to 9:30 pm (CET), every 15 seconds
Index Currency	CNY	History	Available daily back to 09.04.2007
Index Members	120		

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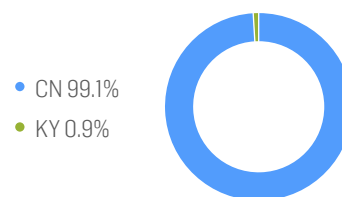
STATISTICS

CNY	30D	90D	180D	360D	YTD	Since Inception
Performance	0.79%	1.71%	-3.86%	0.10%	-2.22%	45.96%
Performance (p.a.)						11.00%
Volatility (p.a.)	14.65%	21.30%	22.26%	19.44%	21.99%	19.80%
High	3579.02	3579.02	3655.19	3973.12	3655.19	3973.12
Low	3440.69	3093.32	3093.32	3093.32	3093.32	2085.06
Max. Drawdown	-2.65%	-10.71%	-15.37%	-22.14%	-15.37%	-22.14%
VaR 95 \ 99				-38.2% \ -50.9%		-29.8% \ -57.2%
CVaR 95 \ 99				-52.1% \ -90.0%		-49.0% \ -88.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
CHONGQING CHANGAN AUTOMOBILE CO LTD	000625 CS Equity	CN	CNY	1.76%
MING YANG SMART ENERGY GROUP LTD	601615 CG Equity	CN	CNY	1.22%
LAOBAIXING PHARMACY CHAIN-A	603883 CG Equity	CN	CNY	1.11%
ANHUI ZHONGDING SEALING PA-A	000887 CS Equity	CN	CNY	1.09%
BEIJING YANJING BREWERY CO-A	000729 CS Equity	CN	CNY	1.04%
SHAANXI COAL INDUSTRY CO LTD	601225 CG Equity	CN	CNY	1.03%
SUZHOU DONGSHAN PRECISION-A	002384 CS Equity	CN	CNY	1.01%
HUBEI XINGFA CHEMICALS GRP-A	600141 CG Equity	CN	CNY	1.00%
YANGTZE OPTICAL FIBRE AND CABLE JOINT STOCK LTD CO	601869 CG Equity	CN	CNY	0.99%
BEIJING TONGRENTANG CO LTD	600085 CG Equity	CN	CNY	0.99%

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