

# FACTSHEET - AS OF 20-Mar-2023

## Solactive All China Dividends Enhancers PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

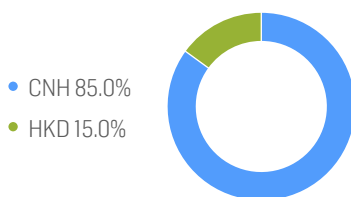
ISIN / WKN	DE000SLA99M1 / SLA99M	Base Value / Base Date	1000 Points / 08.04.2014
Bloomberg / Reuters	- / .SOLCDVP	Last Price	1161.50
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	01:00am to 10:50pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.04.2014
Index Members	117		

## STATISTICS

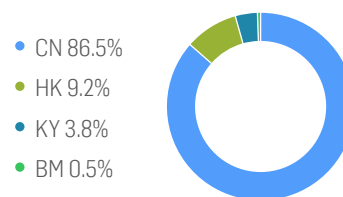
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.02%	3.05%	2.27%	-14.29%	0.42%	16.15%
Performance (p.a.)						1.69%
Volatility (p.a.)	18.36%	16.42%	22.44%	20.62%	16.69%	18.93%
High	1225.28	1272.09	1272.09	1400.04	1272.09	1920.66
Low	1161.50	1126.05	953.89	953.89	1156.66	841.42
Sharpe Ratio*	-1.95	0.51	0.00	-0.92	-0.16	-0.15
Max. Drawdown	-5.21%	-8.69%	-16.01%	-31.87%	-8.69%	-50.34%
VaR 95 \ 99				-29.0% \ -48.6%		-30.4% \ -58.1%
CVaR 95 \ 99				-42.0% \ -67.1%		-46.0% \ -69.2%

\* 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 20-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD	601398 C1 Equity	CN	CNH	7.60%
KWEICHOW MOUTAI CO LTD	600519 C1 Equity	CN	CNH	7.11%
AGRICULTURAL BANK OF CHINA-A	601288 C1 Equity	CN	CNH	5.96%
CHINA MERCHANTS BANK CO LTD	600036 C1 Equity	CN	CNH	5.12%
WULIANGYE YIBIN CO LTD	000858 C2 Equity	CN	CNH	4.34%
POSTAL SAVINGS BANK OF CHINA CO LTD	601658 C1 Equity	CN	CNH	4.27%
AIA GROUP LTD	1299 HK Equity	HK	HKD	4.20%
CHINA YANGTZE POWER CO LTD-A	600900 C1 Equity	CN	CNH	2.62%
CHINA TOURISM GROUP DUTY FREE CORP LTD	601888 C1 Equity	CN	CNH	2.24%
LUZHOU LAOJIAO CO LTD-A	000568 C2 Equity	CN	CNH	2.10%

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