

FACTSHEET - AS OF 26-Jan-2022

Solactive Asia Consumer ex Japan Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCMJ6	Base Value / Base Date	1000 Points / 07.08.2019
Bloomberg / Reuters	/ .SOLASCOP	Last Price	1250.33
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.08.2019
Index Members	87		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.51%	-10.07%	-7.13%	-19.32%	-4.79%	25.03%
Performance (p.a.)						9.46%
Volatility (p.a.)	13.32%	14.34%	15.33%	16.29%	12.57%	18.28%
High	1314.02	1424.88	1430.27	1674.47	1313.41	1674.47
Low	1250.33	1250.33	1250.33	1250.33	1250.33	860.17
Sharpe Ratio*	-3.23	-2.44	-0.91	-1.20	-3.96	0.51
Max. Drawdown	-4.85%	-12.25%	-12.58%	-25.33%	-4.80%	-27.69%
VaR 95 \ 99				-27.2% \ -48.8%		-28.2% \ -55.6%
CVaR 95 \ 99				-42.0% \ -58.1%		-46.3% \ -79.2%

* 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).

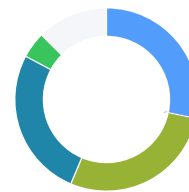
COMPOSITION BY CURRENCIES

- CNH 27.0%
- INR 26.5%
- HKD 20.5%
- USD 11.7%
- Others 14.3%



COMPOSITION BY COUNTRIES

- KY 28.3%
- CN 28.0%
- IN 26.5%
- KR 4.6%
- Others 12.6%



TOP COMPONENTS AS OF 26-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
KWEICHOW MOUTAI CO LTD	600519 C1 Equity	CN	CNH	5.89%
HINDUSTAN UNILEVER LTD	HUVR IS Equity	IN	INR	5.52%
WULIANGYE YIBIN CO LTD	000858 C2 Equity	CN	CNH	4.24%
BUDWEISER BREWING CO APAC LTD	1876 HK Equity	KY	HKD	3.86%
AVENUE SUPERMARTS LTD	DMART IS Equity	IN	INR	3.68%
ITC LTD	ITC IS Equity	IN	INR	3.66%
MARUTI SUZUKI INDIA LTD	MSIL IS Equity	IN	INR	3.60%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	3.21%
JD.COM INC	JD UW Equity	KY	USD	3.19%
TITAN INDUSTRIES LTD	TTAN IS Equity	IN	INR	2.92%

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