

FACTSHEET - AS OF 24-Mar-2023

Solactive China Consumer Brand v2 USD Index PR

DESCRIPTION

Representation of Chinese companies with relevant short term revenue growth that are active in industries where the brand name is of great importance for the consumer

HISTORICAL PERFORMANCE



CHARACTERISTICS

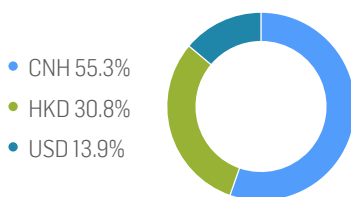
ISIN / WKN	DE000SLOGKG7 / SLOGKG	Base Value / Base Date	1000 Points / 25.07.2022
Bloomberg / Reuters	/ .SOLCCBUP	Last Price	945.07
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 25.07.2022
Index Members	30		

STATISTICS

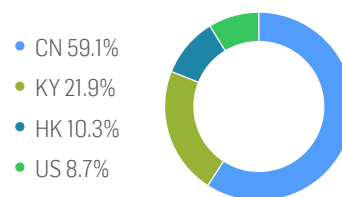
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.82%	2.93%	8.00%		1.93%	-5.73%
Performance (p.a.)						-8.51%
Volatility (p.a.)	20.83%	19.07%	29.98%		19.51%	27.64%
High	993.77	1040.50	1040.50		1040.50	1040.50
Low	914.38	914.38	694.85		914.38	694.85
Sharpe Ratio*	-2.39	0.41	0.41		0.21	-0.47
Max. Drawdown	-7.99%	-12.12%	-22.89%		-12.12%	-31.11%
VaR 95 \ 99						-34.8% \ -68.7%
CVaR 95 \ 99						-57.5% \ -114.2%

* 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 24-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
WULIANGYE YIBIN CO LTD	000858 C2 Equity	CN	CNH	9.20%
KWEICHOW MOUTAI CO LTD	600519 C1 Equity	CN	CNH	8.93%
YUM CHINA HOLDINGS INC	YUMC UN Equity	US	USD	8.68%
BYD CO LTD -A	002594 C2 Equity	CN	CNH	8.36%
LI NING CO LTD	2331 HK Equity	KY	HKD	6.58%
ANTA SPORTS PRODUCTS LTD	2020 HK Equity	KY	HKD	6.15%
H WORLD GROUP LTD	HTHT UW Equity	KY	USD	5.22%
SHANXI XINGHUACUN FEN WINE FACTORY CO LTD	600809 C1 Equity	CN	CNH	5.22%
GALAXY ENTERTAINMENT GP.	27 HK Equity	HK	HKD	5.19%
TECHTRONIC INDUSTRIES CO LTD ORD	669 HK Equity	HK	HKD	5.07%

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