

FACTSHEET - AS OF 26-Apr-2024

Solactive China Consumer Brand v2 USD Index NTR

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	DE000SLOGKH5 / SLOGKH	Base Value / Base Date	1000 Points / 25.07.2022
Bloomberg / Reuters	SOLCCBUN Index/ .SOLCCBUN	Last Price	785.82
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

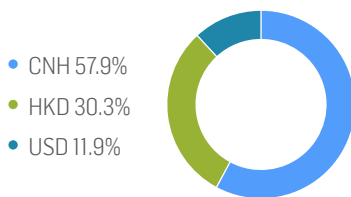
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STATISTICS

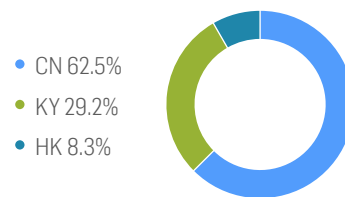
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.55%	12.00%	1.18%	-13.35%	2.99%	-21.61%
Performance (p.a.)						-12.96%
Volatility (p.a.)	14.26%	17.73%	18.46%	19.17%	18.65%	22.47%
High	787.08	795.73	808.03	919.45	795.73	1046.07
Low	760.61	684.68	676.77	676.77	676.77	676.77
Sharpe Ratio*	2.14	2.99	-0.16	-0.98	0.22	-0.81
Max. Drawdown	-3.36%	-4.41%	-16.24%	-26.39%	-11.30%	-35.30%
VaR 95 \ 99				-30.4% \ -43.7%		-30.6% \ -50.2%
CVaR 95 \ 99				-37.7% \ -48.5%		-44.6% \ -75.9%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MIDEA GROUP CO LTD	000333 C2 Equity	CN	CNH	10.05%
WULIANGYE YIBIN CO LTD	000858 C2 Equity	CN	CNH	9.56%
KWEICHOW MOUTAI CO LTD	600519 C1 Equity	CN	CNH	8.41%
TECHTRONIC INDUSTRIES CO LTD ORD	669 HK Equity	HK	HKD	8.31%
ANTA SPORTS PRODUCTS LTD	2020 HK Equity	KY	HKD	6.64%
LI AUTO INC	LI UW Equity	KY	USD	6.47%
SHANXI XINGHUACUN FEN WINE FACTORY CO LTD	600809 C1 Equity	CN	CNH	5.73%
HAIER SMART HOME CO LTD	600690 C1 Equity	CN	CNH	5.65%
H WORLD GROUP LTD	HTHT UW Equity	KY	USD	5.41%
NONGFU SPRING CO LTD-H	9633 HK Equity	CN	HKD	4.67%

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