

FACTSHEET - AS OF 08-Nov-2024

Solactive Asia Consumer ex Japan Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCML2	Base Value / Base Date	1000 Points / 07.08.2019
Bloomberg / Reuters	/ .SOLASCOT	Last Price	1154.39
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	59		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.93%	10.12%	2.10%	6.94%	2.91%	15.44%
Performance (p.a.)						2.77%
Volatility (p.a.)	25.94%	26.02%	20.17%	17.65%	18.11%	18.68%
High	1216.89	1289.68	1289.68	1289.68	1289.68	1703.70
Low	1114.21	1017.59	1017.59	1008.68	1008.68	862.98
Sharpe Ratio*	-1.67	1.65	-0.02	0.13	-0.08	-0.11
Max. Drawdown	-8.44%	-13.61%	-13.61%	-13.61%	-13.61%	-43.56%
VaR 95 \ 99				-22.7% \ -37.5%		-28.2% \ -50.4%
CVaR 95 \ 99				-33.3% \ -54.2%		-42.9% \ -70.7%

* 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).

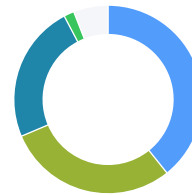
COMPOSITION BY CURRENCIES

- CNH 37.2%
- INR 29.4%
- HKD 21.5%
- USD 5.4%
- Others 6.5%



COMPOSITION BY COUNTRIES

- CN 39.2%
- IN 29.4%
- KY 23.7%
- TW 1.8%
- Others 5.9%



TOP COMPONENTS AS OF 08-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
WULIANGYE YIBIN CO LTD	000858 C2 Equity	CN	CNH	5.70%
KWEICHOW MOUTAI CO LTD	600519 C1 Equity	CN	CNH	5.16%
JD.COM INC - CL A	9618 HK Equity	KY	HKD	5.05%
HINDUSTAN UNILEVER LTD	HUVR IS Equity	IN	INR	4.38%
PINDUODUO INC	PDD UW Equity	KY	USD	3.88%
MAHINDRA & MAHINDRA LTD	MM IS Equity	IN	INR	3.86%
MARUTI SUZUKI INDIA LTD	MSIL IS Equity	IN	INR	3.70%
SHANXI XINGHUACUN FEN WINE FACTORY CO LTD	600809 C1 Equity	CN	CNH	3.54%
FOSHAN HAITIAN FLAVOURING -A	603288 C1 Equity	CN	CNH	3.48%
ANTA SPORTS PRODUCTS LTD	2020 HK Equity	KY	HKD	3.06%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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