

FACTSHEET - AS OF 24-Mar-2023

Solactive Asia 30 Index NTR

DESCRIPTION

The Solactive Asia 30 Index NTR aims to track the performance of the 30 largest companies from selected countries in Asia. The index is adjusted quarterly and the constituents are equally weighted.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC127 / SLOC12	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SOLASIAN	Last Price	3201.66
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	EUR	History	Available daily back to 08.05.2006
Index Members	30		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.86%	3.00%	0.34%	-8.42%	3.61%	220.17%
Performance (p.a.)						7.14%
Volatility (p.a.)	25.11%	20.47%	28.49%	26.50%	20.83%	22.26%
High	3302.24	3476.65	3476.65	3668.92	3476.65	4351.01
Low	3069.41	3069.41	2616.78	2616.78	3069.41	677.61
Sharpe Ratio*	-0.93	0.48	-0.08	-0.43	0.66	0.19
Max. Drawdown	-7.05%	-11.71%	-18.97%	-28.68%	-11.71%	-59.10%
VaR 95 \ 99				-43.7% \ -55.2%		-35.5% \ -63.5%
CVaR 95 \ 99				-54.5% \ -79.3%		-52.8% \ -83.0%

* 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).

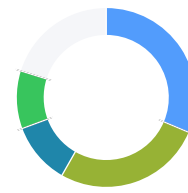
COMPOSITION BY CURRENCIES

- HKD 49.0%
- CNH 19.7%
- TWD 11.1%
- KRW 10.2%
- Others 10.0%



COMPOSITION BY COUNTRIES

- KY 31.4%
- CN 26.9%
- TW 11.1%
- HK 10.4%
- Others 20.2%



TOP COMPONENTS AS OF 24-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
MEDIATEK	2454 TT Equity	TW	TWD	3.85%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	3.67%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	3.61%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	3.60%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	3.60%
TRIP.COM-S ORD	9961 HK Equity	KY	HKD	3.59%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	3.59%
NETEASE INC	9999 HK Equity	KY	HKD	3.54%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.48%
SUN HUNG KAI PROPERTIES	16 HK Equity	HK	HKD	3.46%

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