

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Macquarie Asia ex Japan Marquee Index NTR

### DESCRIPTION

The Solactive Macquarie Asia ex Japan Marquee Index NTR's objective is to give exposure to the performance of a basket of shares based on Macquarie's highest conviction: the Marquee List. Stocks across Asia (ex-Japan) are selected based on a bottom-up approach, aiming at generating alpha in the long term. The index calculates as an NTR version in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0DJC5 / SL0DJC	Base Value / Base Date	1000 / 19.07.2016
Bloomberg / Reuters	SKMQAXJN Index/ .SKMQAXJN	Last Price	1804.53
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 19.07.2016
Index Members	23		

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## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.59%	8.50%	4.42%	0.01%	-0.44%	80.45%
Performance (p.a.)						7.89%
Volatility (p.a.)	16.90%	15.18%	16.39%	15.10%	16.43%	18.19%
High	1857.77	1878.77	1878.77	1909.41	1878.77	2471.81
Low	1759.52	1654.02	1642.33	1642.33	1642.33	971.55
Sharpe Ratio*	-1.36	2.23	0.24	-0.35	-0.41	0.14
Max. Drawdown	-5.29%	-6.35%	-9.39%	-13.99%	-9.39%	-40.22%
VaR 95 \ 99				-25.3% \ -38.3%		-29.7% \ -51.0%
CVaR 95 \ 99				-32.6% \ -48.8%		-43.1% \ -64.8%

\* 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 36.4%
- KRW 21.4%
- CNH 13.1%
- USD 9.5%
- Others 19.6%



## COMPOSITION BY COUNTRIES

- KY 25.6%
- KR 21.4%
- CN 17.2%
- LU 8.5%
- Others 27.3%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAMSONITE INTERNATIONAL SA ORD	1910 HK Equity	LU	HKD	8.54%
SK HYNIX INC	000660 KP Equity	KR	KRW	5.63%
TENCENT MUSIC ENTERTAINMENT GROUP	TME UN Equity	KY	USD	5.53%
GCL TECHNOLOGY HOLDINGS LTD	3800 HK Equity	KY	HKD	5.23%
NETEASE INC	9999 HK Equity	KY	HKD	4.78%
BYD CO LTD -A	002594 C2 Equity	CN	CNH	4.48%
SEMBCORP INDUSTRIES LTD	SCI SP Equity	SG	SGD	4.44%
HYUNDAI ELECTRIC & ENERGY SY	267260 KP Equity	KR	KRW	4.43%
MIDEA GROUP CO LTD	000333 C2 Equity	CN	CNH	4.40%
XIAOMI CORP	1810 HK Equity	KY	HKD	4.32%

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