

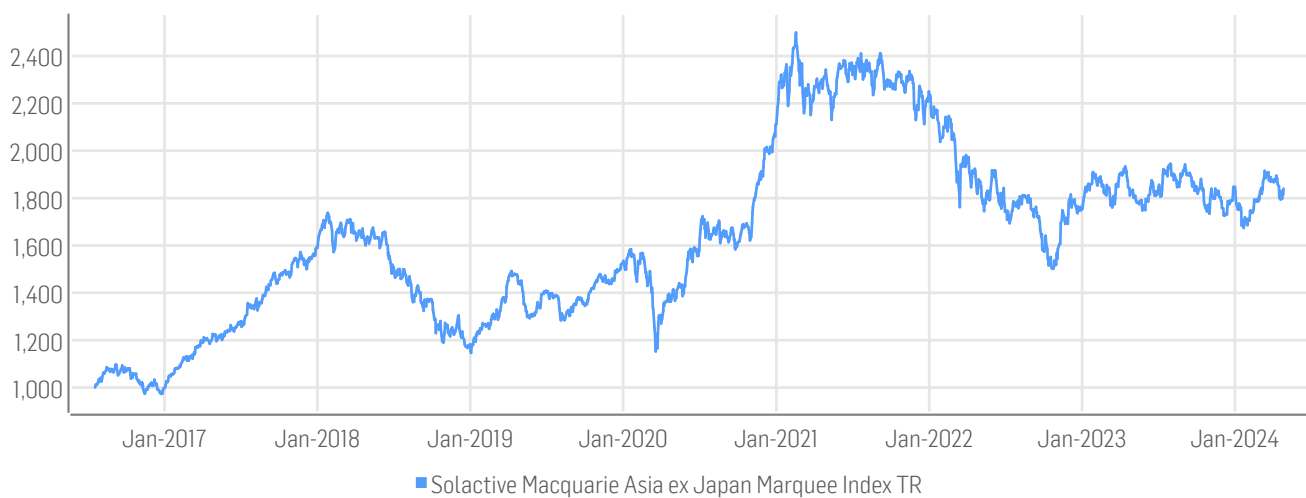
FACTSHEET - AS OF 26-Apr-2024

Solactive Macquarie Asia ex Japan Marquee Index TR

DESCRIPTION

The Solactive Macquarie Asia ex Japan Marquee Index TR'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 a TR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODJD3 / SLODJD	Base Value / Base Date	1000 / 19.07.2016
Bloomberg / Reuters	/.SKMQAXJT	Last Price	1839.98
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 19.07.2016
Index Members	23		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.61%	8.54%	4.49%	0.28%	-0.39%	84.00%
Performance (p.a.)						8.16%
Volatility (p.a.)	16.91%	15.18%	16.39%	15.09%	16.42%	18.19%
High	1894.54	1915.10	1915.10	1945.12	1915.10	2499.27
Low	1794.09	1685.87	1673.95	1673.95	1673.95	973.06
Sharpe Ratio*	-1.37	2.25	0.24	-0.33	-0.40	0.16
Max. Drawdown	-5.30%	-6.32%	-9.38%	-13.94%	-9.38%	-39.93%
VaR 95 \ 99				-25.3% \ -38.3%		-29.7% \ -51.0%
CVaR 95 \ 99				-32.6% \ -48.8%		-43.0% \ -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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