

FACTSHEET - AS OF 16-Apr-2024

Solactive Asia Digital Economy NTR Index

DESCRIPTION

Solactive Asia Digital Economy NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEYR0 / SLOEYR	Base Value / Base Date	100 Points / 01.12.2020
Bloomberg / Reuters	SOLADGEN Index / .SOLADGEN	Last Price	45.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01.12.2020
Index Members	11		

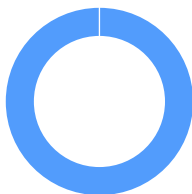
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.88%	13.47%	-3.08%	-11.76%	-3.33%	-54.68%
Performance (p.a.)						-20.91%
Volatility (p.a.)	26.67%	36.12%	33.69%	32.48%	34.45%	44.77%
High	48.16	48.16	51.57	58.00	48.16	127.67
Low	45.32	38.82	38.82	38.82	38.82	35.36
Sharpe Ratio*	-0.97	1.71	-0.34	-0.53	-0.47	-0.59
Max. Drawdown	-5.90%	-7.79%	-24.72%	-33.07%	-17.19%	-72.30%
VaR 95 \ 99				-49.8% \ -76.2%		-67.7% \ -99.2%
CVaR 95 \ 99				-63.1% \ -91.7%		-90.8% \ -149.0%

* 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).

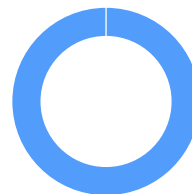
COMPOSITION BY CURRENCIES

• HKD 100.0%



COMPOSITION BY COUNTRIES

• KY 100.0%



TOP COMPONENTS AS OF 16-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MEITUAN	3690 HK Equity	KY	HKD	14.27%
XIAOMI CORP	1810 HK Equity	KY	HKD	12.50%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	12.11%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	12.03%
JD.COM INC - CL A	9618 HK Equity	KY	HKD	11.88%
NETEASE INC	9999 HK Equity	KY	HKD	10.29%
BAIDU INC-CLASS A	9888 HK Equity	KY	HKD	7.91%
KUAISHOU TECHNOLOGY	1024 HK Equity	KY	HKD	6.80%
TRIP.COM-S ORD	9961 HK Equity	KY	HKD	4.86%
BILIBILI INC	9626 HK Equity	KY	HKD	4.20%

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