

FACTSHEET - AS OF 15-Apr-2024

Solactive Custom Asia ex local China 150 10% Cap Index NTR

DESCRIPTION

The index intends to track 150 securities from a custom Asian universe excluding local Chinese securities and is applying a 10% weight cap.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFRQ3 / SLOFRQ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SCAELCUN Index/ .SCAELCUN	Last Price	2345.47
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 08.05.2006
Index Members	150		

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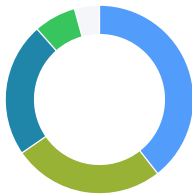
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.98%	7.51%	5.76%	0.56%	-0.36%	134.55%
Performance (p.a.)						4.87%
Volatility (p.a.)	16.15%	17.09%	17.49%	17.27%	16.43%	21.25%
High	2431.55	2431.55	2431.55	2498.75	2431.55	3890.45
Low	2345.47	2118.19	2118.19	2118.19	2118.19	582.81
Sharpe Ratio*	-1.03	1.69	0.38	-0.27	-0.40	-0.02
Max. Drawdown	-3.54%	-3.54%	-10.02%	-15.23%	-10.02%	-65.04%
VaR 95 \ 99				-25.2% \ -35.0%		-33.3% \ -64.2%
CVaR 95 \ 99				-32.8% \ -46.2%		-51.1% \ -82.0%

* 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).

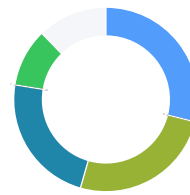
COMPOSITION BY CURRENCIES

- HKD 39.4%
- TWD 26.0%
- KRW 23.1%
- USD 7.3%
- Others 4.3%



COMPOSITION BY COUNTRIES

- KY 28.9%
- TW 25.6%
- KR 23.1%
- CN 10.2%
- Others 12.2%



TOP COMPONENTS AS OF 15-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	12.62%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	9.13%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	7.56%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	4.52%
PINDUODUO INC	PDD UW Equity	KY	USD	2.33%
SK HYNIX INC	000660 KP Equity	KR	KRW	2.31%
AIA GROUP LTD	1299 HK Equity	HK	HKD	2.21%
MEITUAN	3690 HK Equity	KY	HKD	1.87%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.83%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	1.70%

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