

FACTSHEET - AS OF 03-Apr-2026

Solactive China Consumer NTR Index

DESCRIPTION

The Solactive China Consumer Index intends to track the price movements of the 20 largest companies that are classified in any of the three following sectors – Consumer Services, Consumer Durables and Consumer Non- Durables – and furthermore derive more than 75 per cent of their revenues from China. The index universe consists of all stocks listed on the Hong Kong Stock Exchange and US-listed American Depository Receipts (“ADRs”). The index is calculated as a price return, net total return and total return index and is denominated in Euro.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA6XQ8 / SLA6XQ	Base Value / Base Date	100 Points / 18.10.2013
Bloomberg / Reuters	SOLCHCN / .SOLCHCN	Last Price	154.12
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	02:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 18.10.2013
Index Members	20		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.80%	-2.84%	-6.80%	23.43%	-0.91%	72.86%
Performance (p.a.)						4.49%
Volatility (p.a.)	21.85%	18.91%	19.10%	18.80%	18.99%	26.28%
High	154.91	164.53	172.41	172.41	164.53	260.03
Low	144.15	144.15	144.15	124.86	144.15	69.19
Sharpe Ratio*	2.54	-0.69	-0.80	1.16	-0.29	0.10
Max. Drawdown	-6.95%	-12.39%	-16.39%	-16.39%	-12.39%	-62.86%
VaR 95 \ 99				-31.4% \ -39.9%		-39.6% \ -66.5%
CVaR 95 \ 99				-37.8% \ -51.0%		-58.5% \ -94.6%

* 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).

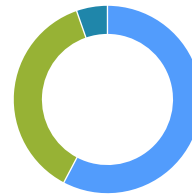
COMPOSITION BY CURRENCIES

- HKD 71.1%
- USD 28.9%



COMPOSITION BY COUNTRIES

- KY 57.7%
- CN 37.0%
- HK 5.3%



TOP COMPONENTS AS OF 03-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ALUMINUM CORPORATION OF CHINA LTD	2600 HK Equity	CN	HKD	7.64%
H WORLD GROUP LTD	HTHT UW Equity	KY	USD	7.38%
GEELY AUTOMOBILE HOLDINGS LT	175 HK Equity	KY	HKD	6.86%
HAITIAN FLAV ORD H	3288 HK Equity	CN	HKD	6.26%
CHINA TOURISM GROUP DUTY F-H	1880 HK Equity	CN	HKD	5.68%
CHINA RESOURCES BEER HOLDINGS CO LTD	291 HK Equity	HK	HKD	5.34%
ZHEJIANG LEAPMOTOR TECHNOLOG	9863 HK Equity	CN	HKD	5.04%
ANTA SPORTS PRODUCTS LTD	2020 HK Equity	KY	HKD	5.03%
NIO INC - ADR	NIO UN Equity	KY	USD	4.98%
NONGFU SPRING CO LTD-H	9633 HK Equity	CN	HKD	4.72%

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