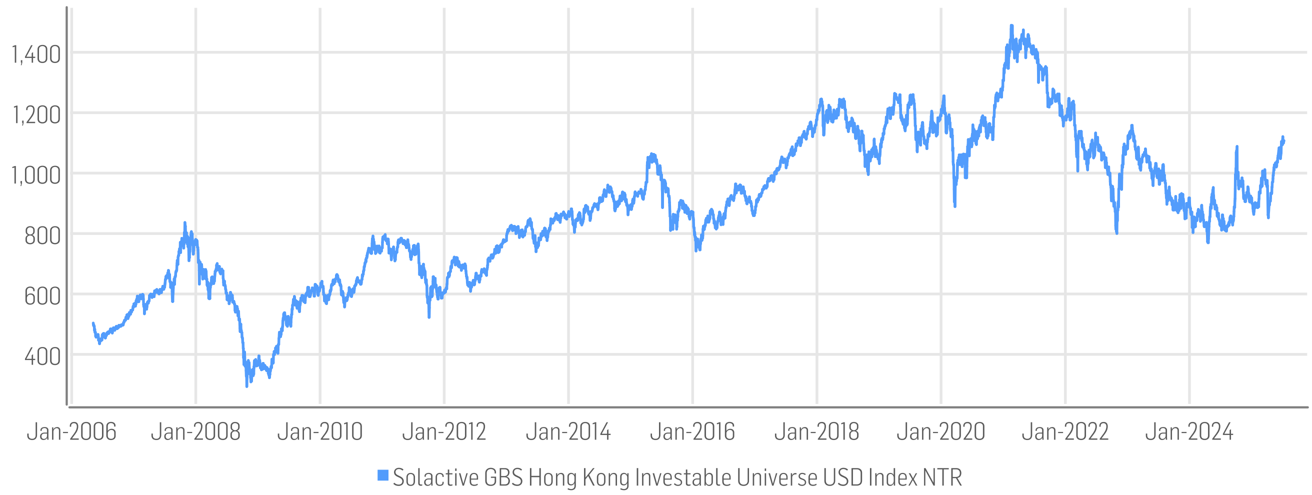
FACTSHEET - Solactive GBS Hong Kong Investable Universe USD Index NTR
AS OF 10-Jul-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS Hong Kong Investable Universe USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the Hong Kong market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	20.66%	0.01%	-15.08%	-8.70%	-9.37%	9.83%

CHARACTERISTICS

ISIN / WKN	DE000SLOM258 / SLOM25	Base Value / Base Date	503.91 Points / 08.05.2006
Bloomberg / Reuters	/.SHKIUCUN	Last Price	1107.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	106		

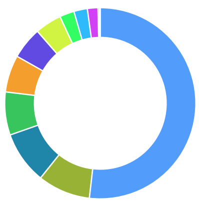
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.75%	26.71%	26.82%	30.04%	20.66%	119.81%
Performance (p.a.)						4.19%
Volatility (p.a.)	15.17%	14.82%	22.63%	22.27%	22.22%	18.51%
High	1120.78	1120.78	1120.78	1120.78	1120.78	1489.50
Low	1047.92	874.13	851.99	808.33	851.99	293.54
Sharpe Ratio*	2.30	10.60	2.55	1.18	1.75	-0.01
Max. Drawdown	-3.38%	-3.38%	-15.78%	-21.73%	-15.78%	-64.91%
VaR 95 \ 99				-26.0% \ -50.3%		-29.7% \ -55.5%
CVaR 95 \ 99				-49.6% \ -154.6%		-46.1% \ -76.5%

* 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).

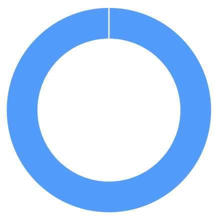
COMPOSITION BY SECTORS

- Finance 51.8%
- Consumer Non-Cyclicals 8.9%
- Utilities 8.9%
- Consumer Cyclicals 7.3%
- Industrials 6.3%
- Consumer Services 5.4%
- Healthcare 4.5%
- Technology 2.5%
- Non-Energy Materials 2.3%
- Telecommunications 1.8%
- Energy 0.3%
- Business Services 0.1%



COMPOSITION BY COUNTRIES

- Hong Kong 100.0%



TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
AIA GROUP LTD	1299 HK Equity	HK	HKD	19.40%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	13.15%
CK HUTCHISON HOLDINGS LTD	1 HK Equity	HK	HKD	3.39%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	3.16%
TECHTRONIC INDUSTRIES CO LTD ORD	669 HK Equity	HK	HKD	3.16%
SUN HUNG KAI PROPERTIES	16 HK Equity	HK	HKD	3.14%
LINK REIT	823 HK Equity	HK	HKD	2.93%
GEELY AUTOMOBILE HOLDINGS LT	175 HK Equity	HK	HKD	2.71%
HANG SENG BANK LTD ORD	11 HK Equity	HK	HKD	2.28%
GALAXY ENTERTAINMENT GP.	27 HK Equity	HK	HKD	2.22%

DISCLAIMER