

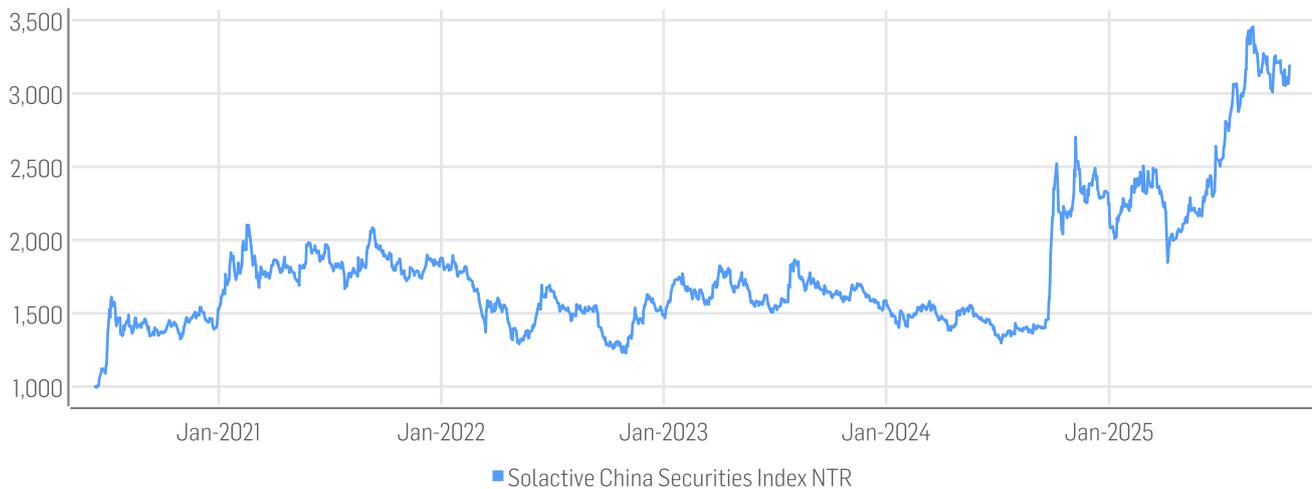
FACTSHEET - AS OF 24-Oct-2025

Solactive China Securities Index NTR

DESCRIPTION

Representation of securities that capture both traditional full-fledged brokerages and online platform brokerages.

HISTORICAL PERFORMANCE



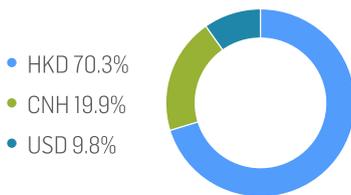
CHARACTERISTICS

ISIN / WKN	SLOR3F	Base Value / Base Date	1000 Points / 12.06.2020
Bloomberg / Reuters	/.SOLCN SCN	Last Price	3189.81
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	HKD	History	Available daily back to 12.06.2020
Index Members	12		

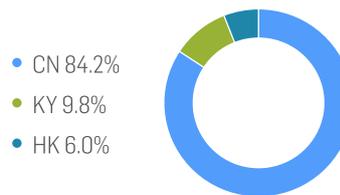
STATISTICS

HKD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.78%	4.74%	53.81%	46.07%	42.17%	218.98%
Performance (p.a.)						24.13%
Volatility (p.a.)	34.38%	31.52%	32.31%	39.52%	38.46%	33.77%
High	3256.69	3453.95	3453.95	3453.95	3453.95	3453.95
Low	3009.44	2876.51	2055.54	1847.51	1847.51	994.65
Max. Drawdown	-6.23%	-12.87%	-12.87%	-31.60%	-26.27%	-41.58%
VaR 95 \ 99				-50.4% \ -93.2%		-43.0% \ -77.9%
CVaR 95 \ 99				-84.5% \ -182.2%		-65.6% \ -105.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 24-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
CITIC SECURITIES	6030 HK Equity	CN	HKD	11.05%
HUATAI SECURITIES CO LTD	6886 HK Equity	CN	HKD	11.00%
CHINA GALAXY SECURITIES CO-H	6881 HK Equity	CN	HKD	10.54%
GF SECURITIES CO LTD	1776 HK Equity	CN	HKD	10.43%
HITHINK ROYALFLUSH INFORMA-A	300033 C2 Equity	CN	CNH	10.12%
EAST MONEY INFORMATION CO-A	300059 C2 Equity	CN	CNH	9.81%
FUTU HOLDINGS LTD-ADR	FUTU UQ Equity	KY	USD	9.80%
GUOTAI HAITONG SECURITIES CO LTD H SHARES	2611 HK Equity	CN	HKD	9.53%
CSC FINANCIAL CO LTD-H	6066 HK Equity	CN	HKD	6.09%
GUOTAI JUNAN INTERNATIONAL HOLDINGS LTD.	1788 HK Equity	HK	HKD	5.97%

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