

FACTSHEET - AS OF 01-May-2024

Solactive GBS Hong Kong Large & Mid Cap USD Index TR

DESCRIPTION

The Solactive GBS Hong Kong Large & Mid Cap USD Index TR 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Hong Kong market. It is calculated as a total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

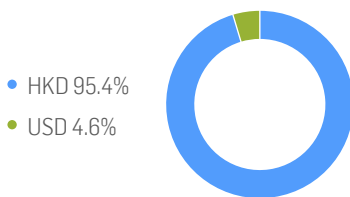
ISIN / WKN	SLA4H6	Base Value / Base Date	464.04 Points / 08.05.2006
Bloomberg / Reuters	/ .SHKLMCUT	Last Price	852.87
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	44		

STATISTICS

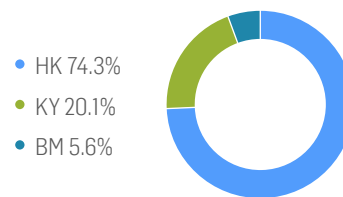
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.95%	1.35%	-7.84%	-19.65%	-8.54%	83.79%
Performance (p.a.)						3.44%
Volatility (p.a.)	23.27%	21.03%	22.45%	20.61%	22.24%	20.31%
High	853.15	900.81	950.52	1071.33	932.48	1499.39
Low	762.88	762.88	762.88	762.88	762.88	288.59
Sharpe Ratio*	2.36	0.01	-0.92	-1.22	-1.28	-0.09
Max. Drawdown	-8.44%	-15.31%	-19.74%	-28.79%	-18.19%	-62.93%
VaR 95 \ 99				-36.6% \ -44.8%		-33.1% \ -59.3%
CVaR 95 \ 99				-42.9% \ -52.9%		-49.0% \ -77.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
AIA GROUP LTD	1299 HK Equity	HK	HKD	24.76%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	11.11%
TECHTRONIC INDUSTRIES CO LTD ORD	669 HK Equity	HK	HKD	5.52%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	4.33%
SUN HUNG KAI PROPERTIES	16 HK Equity	HK	HKD	3.92%
CK HUTCHISON HOLDINGS LTD	1 HK Equity	KY	HKD	3.76%
LINK REIT	823 HK Equity	HK	HKD	3.19%
HANG SENG BANK LTD ORD	11 HK Equity	HK	HKD	2.77%
GALAXY ENTERTAINMENT GP.	27 HK Equity	HK	HKD	2.44%
CK ASSET HOLDINGS LTD	1113 HK Equity	KY	HKD	2.36%

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