

# FACTSHEET - AS OF 23-Jun-2025

## 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 Depositary 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             | 140.94                                     |
| 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                    |                        |  |

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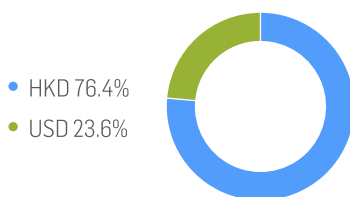
## Solactive China Consumer NTR Index

### STATISTICS

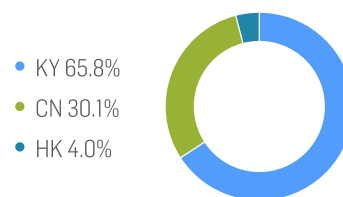
| EUR                | 30D    | 90D     | 180D    | 360D             | YTD     | Since Inception |
|--------------------|--------|---------|---------|------------------|---------|-----------------|
| Performance        | -3.29% | -3.15%  | 4.13%   | 25.12%           | 6.53%   | 58.08%          |
| Performance (p.a.) |        |         |         |                  |         | 4.00%           |
| Volatility (p.a.)  | 18.83% | 32.86%  | 30.29%  | 35.36%           | 30.55%  | 26.76%          |
| High               | 147.16 | 149.11  | 155.21  | 155.21           | 155.21  | 260.03          |
| Low                | 139.06 | 124.67  | 124.67  | 96.58            | 124.67  | 69.19           |
| Sharpe Ratio*      | -1.88  | -0.43   | 0.22    | 0.67             | 0.40    | 0.08            |
| Max. Drawdown      | -5.50% | -16.39% | -19.68% | -19.68%          | -19.68% | -62.86%         |
| VaR 95 \ 99        |        |         |         | -45.8% \ -101.3% |         | -40.7% \ -66.7% |
| CVaR 95 \ 99       |        |         |         | -79.0% \ -183.7% |         | -59.7% \ -96.5% |

\* 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 CURRENCIES



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 23-Jun-2025

| Company                           | Ticker         | Country | Currency | Index Weight (%) |
|-----------------------------------|----------------|---------|----------|------------------|
| POP MART INTERNATIONAL GROUP LTD  | 9992 HK Equity | KY      | HKD      | 6.55%            |
| CHOW TAI FOOK JEWELLERY LTD.      | 1929 HK Equity | KY      | HKD      | 6.30%            |
| ALUMINUM CORPORATION OF CHINA LTD | 2600 HK Equity | CN      | HKD      | 5.71%            |
| LI AUTO INC-CLASS A               | 2015 HK Equity | KY      | HKD      | 5.48%            |
| MIXUE GROUP ORD H                 | 2097 HK Equity | CN      | HKD      | 5.31%            |
| LAOPU GOLD ORD H                  | 6181 HK Equity | CN      | HKD      | 5.21%            |
| JD HEALTH INTERNATIONAL INC       | 6618 HK Equity | KY      | HKD      | 5.16%            |
| GEELY AUTOMOBILE HOLDINGS LT      | 175 HK Equity  | KY      | HKD      | 5.03%            |
| PINDUODUO INC                     | PDD UW Equity  | KY      | USD      | 4.93%            |
| CHINA TOURISM GROUP DUTY F-H      | 1880 HK Equity | CN      | HKD      | 4.87%            |

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