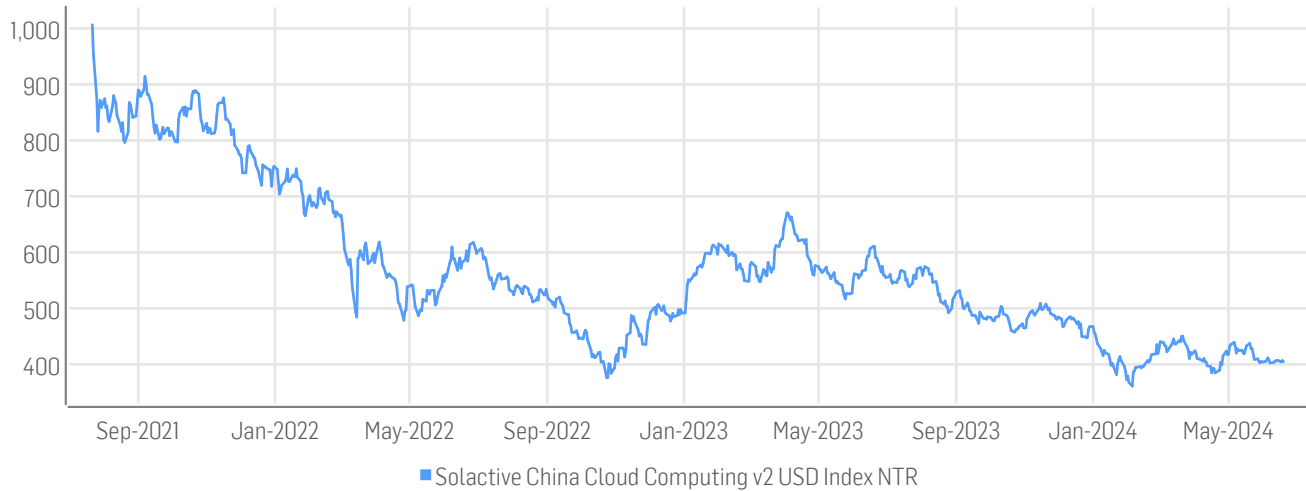


# FACTSHEET - AS OF 19-Jun-2024

## Solactive China Cloud Computing v2 USD Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0D0F9 / SL0D0F	Base Value / Base Date	1000 Points / 22.07.2021
Bloomberg / Reuters	SOLCCCUN Index / .SOLCCCUN	Last Price	404.74
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	USD	History	Available daily back to 22.07.2021
Index Members	30		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.52%	-10.14%	-10.03%	-30.82%	-13.40%	-59.79%
Performance (p.a.)						-26.88%
Volatility (p.a.)	15.74%	24.69%	29.72%	26.62%	29.15%	34.50%
High	437.67	450.42	467.36	575.04	467.36	1006.46
Low	402.67	384.81	361.06	361.06	361.06	361.06
Sharpe Ratio*	-4.24	-1.64	-0.83	-1.37	-1.08	-0.93
Max. Drawdown	-8.00%	-14.57%	-22.74%	-38.29%	-22.74%	-64.13%
VaR 95 \ 99				-43.7% \ -63.2%		-53.5% \ -80.7%
CVaR 95 \ 99				-54.5% \ -70.9%		-71.2% \ -108.5%

\* 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).

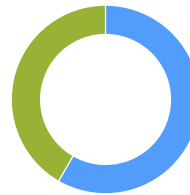
## COMPOSITION BY CURRENCIES

- CNH 58.3%
- HKD 22.6%
- USD 19.1%



## COMPOSITION BY COUNTRIES

- CN 58.3%
- KY 41.7%



## TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	12.73%
IFLYTEK CO LTD - A	002230 C2 Equity	CN	CNH	9.96%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	9.76%
NETEASE INC-ADR	NTES UW Equity	KY	USD	9.38%
BEIJING KINGSOFT OFFICE SOFTWARE INC	688111 C1 Equity	CN	CNH	7.74%
HUNDSUN TECHNOLOGIES INC	600570 C1 Equity	CN	CNH	3.93%
SENSETIME GROUP INC-CLASS B	20 HK Equity	KY	HKD	3.76%
THUNDER SOFTWARE TECHNOLOG-A	300496 C2 Equity	CN	CNH	3.43%
SHANGHAI BAOSIGHT SOFTWARE-A	600845 C1 Equity	CN	CNH	3.27%
KINGSOFT CORP LTD	3888 HK Equity	KY	HKD	3.13%

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