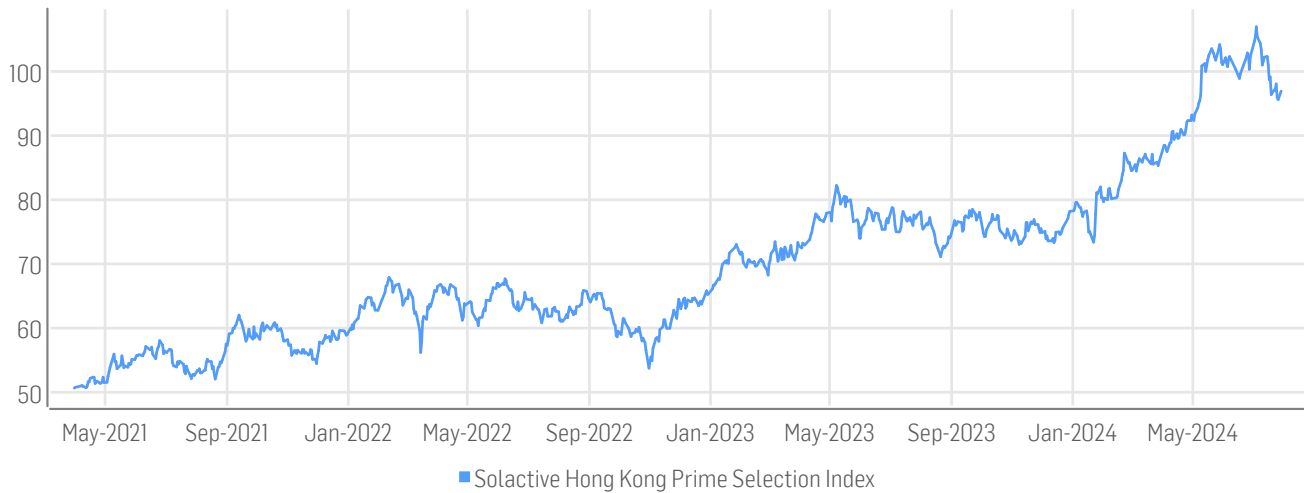


FACTSHEET - AS OF 29-Jul-2024

Solactive Hong Kong Prime Selection Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

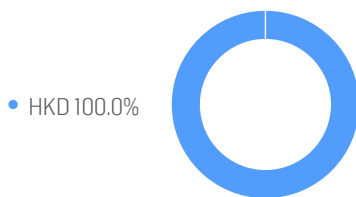
ISIN / WKN	DE000SL0LLG5 / SL0LLG	Base Value / Base Date	50.64 Points / 31.03.2021
Bloomberg / Reuters	SOLHKPSN Index / .SOLHKPSN	Last Price	96.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.03.2021
Index Members	24		

STATISTICS

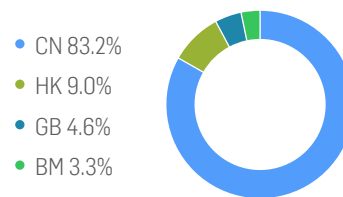
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.28%	3.99%	20.68%	28.20%	23.95%	91.41%
Performance (p.a.)						21.53%
Volatility (p.a.)	23.07%	22.47%	19.40%	19.68%	20.79%	21.17%
High	106.97	106.97	106.97	106.97	106.97	106.97
Low	95.61	92.35	79.70	71.12	73.39	50.64
Sharpe Ratio*	-2.33	0.53	2.12	1.18	1.88	0.76
Max. Drawdown	-10.62%	-10.62%	-10.62%	-10.62%	-10.62%	-20.84%
VaR 95 \ 99				-29.4% \ -44.8%		-33.3% \ -54.5%
CVaR 95 \ 99				-39.9% \ -57.0%		-45.1% \ -66.7%

* 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 29-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
PETROCHINA CO LTD-H	857 HK Equity	CN	HKD	15.81%
CHINA PETROLEUM & CHEMICAL CORP	386 HK Equity	CN	HKD	12.22%
CHINA SHENHUA ENERGY CO-H	1088 HK Equity	CN	HKD	11.92%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	7.45%
AGRICULTURAL BANK OF CHINA-H	1288 HK Equity	CN	HKD	6.00%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	4.83%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	4.78%
HSBC HOLDINGS PLC	5 HK Equity	GB	HKD	4.55%
CITIC LTD	267 HK Equity	HK	HKD	3.30%
COSCO SHIPPING HOLDINGS CO LTD	1919 HK Equity	CN	HKD	2.94%

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