

FACTSHEET - AS OF 06-Apr-2026

Solactive GFS Hong Kong Low Volatility USD Index NTR

DESCRIPTION

The Solactive GFS Hong Kong Low Volatility USD Index NTR is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS Hong Kong Large & Mid Cap Index that exhibit Low Volatility characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

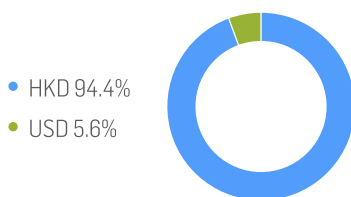
| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | SLOLF5 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SLHKUN | Last Price | 1295.90 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 29 | | |

STATISTICS

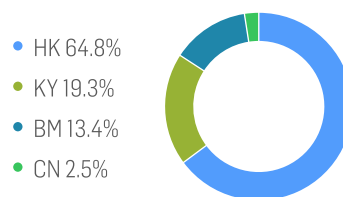
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -3.54% | 6.01% | 12.46% | 43.34% | 8.13% | 44.44% |
| Performance (p.a.) | | | | | | 34.96% |
| Volatility (p.a.) | 21.79% | 17.26% | 15.00% | 12.79% | 16.91% | 14.19% |
| High | 1332.54 | 1390.32 | 1390.32 | 1390.32 | 1390.32 | 1390.32 |
| Low | 1257.67 | 1222.42 | 1152.28 | 904.05 | 1198.48 | 884.01 |
| Sharpe Ratio* | -1.80 | 1.34 | 1.55 | 3.16 | 1.83 | 2.21 |
| Max. Drawdown | -6.39% | -9.54% | -9.54% | -9.54% | -9.54% | -10.05% |
| VaR 95 \ 99 | | | | -18.4% \ -40.0% | | -18.4% \ -40.0% |
| CVaR 95 \ 99 | | | | -29.0% \ -51.0% | | -32.6% \ -69.5% |

* 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 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------|----------------|---------|----------|------------------|
| POWER ASSETS HOLDINGS LTD | 6 HK Equity | HK | HKD | 5.58% |
| MTR CORPORATION LTD | 66 HK Equity | HK | HKD | 5.50% |
| CLP HOLDINGS LTD | 2 HK Equity | HK | HKD | 5.34% |
| HK ELECTRIC INVESTMENTS LTD | 2638 HK Equity | KY | HKD | 5.06% |
| HKT TRUST AND HKT LTD | 6823 HK Equity | HK | HKD | 4.92% |
| HONG KONG & CHINA GAS LTD ORD | 3 HK Equity | HK | HKD | 4.89% |
| SINO LAND CO LTD ORD | 83 HK Equity | HK | HKD | 4.79% |
| CK INFRASTRUCTURE HOLDINGS LTD | 1038 HK Equity | BM | HKD | 4.64% |
| SWIRE PACIFIC LTD ORD A | 19 HK Equity | HK | HKD | 4.41% |
| SUN HUNG KAI PROPERTIES | 16 HK Equity | HK | HKD | 4.23% |

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