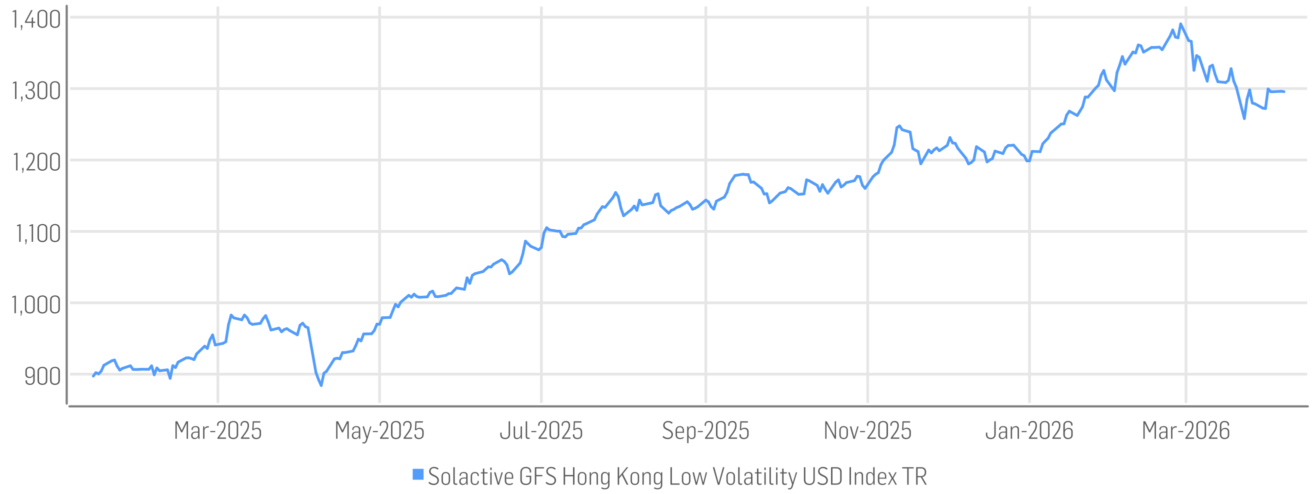
FACTSHEET - AS OF 07-Apr-2026
Solactive GFS Hong Kong Low Volatility USD Index TR

DESCRIPTION

The Solactive GFS Hong Kong Low Volatility USD Index TR 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	SL0LF6	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLHKUT	Last Price	1295.68
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

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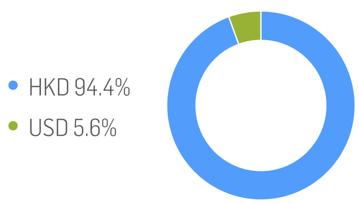
STATISTICS

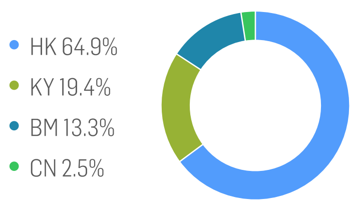
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.58%	5.62%	10.53%	43.31%	8.09%	44.41%
Performance (p.a.)						34.84%
Volatility (p.a.)	21.27%	17.18%	15.00%	12.80%	16.79%	14.17%
High	1332.84	1390.63	1390.63	1390.63	1390.63	1390.63
Low	1257.96	1226.75	1153.43	921.51	1198.75	884.08
Sharpe Ratio*	-1.86	1.23	1.26	3.16	1.81	2.20
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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
POWER ASSETS HOLDINGS LTD	6 HK Equity	HK	HKD	5.59%
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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