

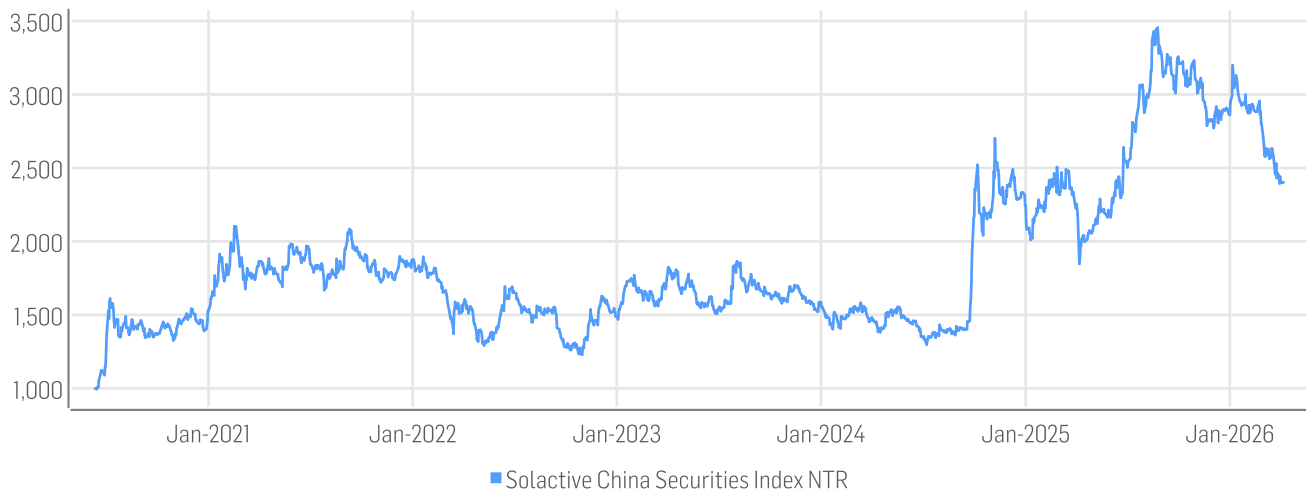
FACTSHEET - AS OF 07-Apr-2026

Solactive China Securities Index NTR

DESCRIPTION

Representation of securities that capture both traditional full-fledged brokerages and online platform brokerages.

HISTORICAL PERFORMANCE



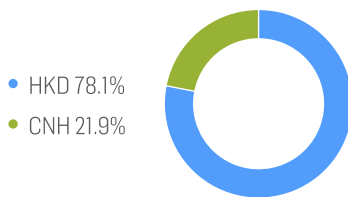
CHARACTERISTICS

ISIN / WKN	SLOR3F	Base Value / Base Date	1000 Points / 12.06.2020
Bloomberg / Reuters	/.SOLCN SCN	Last Price	2402.76
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	HKD	History	Available daily back to 12.06.2020
Index Members	12		

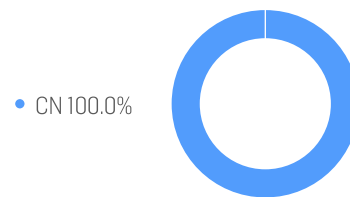
STATISTICS

HKD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.78%	-23.35%	-25.47%	19.32%	-16.03%	140.28%
Performance (p.a.)						16.26%
Volatility (p.a.)	28.32%	24.82%	26.53%	29.41%	28.33%	33.27%
High	2632.57	3134.61	3230.06	3453.95	3197.76	3453.95
Low	2394.23	2394.23	2394.23	1998.25	2394.23	994.65
Max. Drawdown	-9.10%	-23.62%	-25.88%	-30.68%	-25.13%	-41.58%
VaR 95 \ 99				-46.5% \ -58.4%		-44.1% \ -76.3%
CVaR 95 \ 99				-54.7% \ -69.8%		-65.1% \ -101.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CITIC SECURITIES	6030 HK Equity	CN	HKD	10.58%
GF SECURITIES CO LTD	1776 HK Equity	CN	HKD	10.02%
EAST MONEY INFORMATION CO-A	300059 C2 Equity	CN	CNH	9.39%
HITHINK ROYALFLUSH INFORMA-A	300033 C2 Equity	CN	CNH	9.32%
GUOTAI HAITONG SECURITIES CO LTD H SHARES	2611 HK Equity	CN	HKD	9.03%
HUATAI SECURITIES CO LTD	6886 HK Equity	CN	HKD	8.77%
CSC FINANCIAL CO LTD-H	6066 HK Equity	CN	HKD	8.53%
CHINA MERCHANTS SECURITIES CO	6099 HK Equity	CN	HKD	8.51%
CHINA INTERNATIONAL CAPITA-H	3908 HK Equity	CN	HKD	7.79%
CHINA GALAXY SECURITIES CO-H	6881 HK Equity	CN	HKD	7.62%

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