

FACTSHEET - AS OF 21-JUN-2021

Solactive China Consumer Total Return Index

DESCRIPTION

The Solactive China Consumer Index tracks the price movements in shares of Chinese companies or companies focused on China whose main business operations are in the consumer sector. The index is calculated as a total return index in USD and adjusted semi-annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

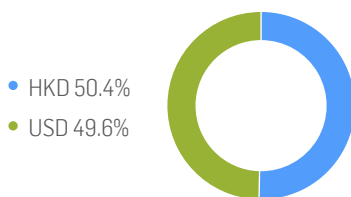
ISIN / WKN	DE000AICQ638 / AICQ63	Base Value / Base Date	100 Points / 30.10.2009
Bloomberg / Reuters	CHIQ Index / .CHIQ	Last Price	253.56
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 30.10.2009
Index Members	40		

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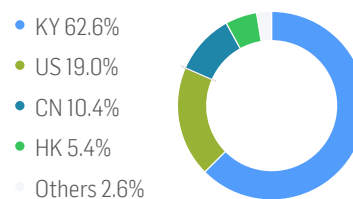
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.58%	-5.47%	-3.11%	41.35%	-7.69%	153.56%
Performance (p.a.)	-	-	-	-	-	8.32%
Volatility (p.a.)	19.41%	25.58%	28.92%	26.06%	28.84%	21.04%
High	259.33	268.22	325.31	325.31	325.31	325.31
Low	241.73	229.98	229.98	177.96	229.98	81.46
Sharpe Ratio	2.75	-0.80	-0.22	1.60	-0.55	0.38
Max. Drawdown	-3.96%	-14.26%	-29.30%	-29.30%	-29.30%	-47.01%
VaR 95 \ 99				-42.0% \ -71.4%		-34.4% \ -58.7%
CVaR 95 \ 99				-59.5% \ -90.5%		-49.1% \ -74.5%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 21-Jun-2021

Company	Ticker	Country	Currency	Index Weight (%)
NIO INC - ADR	NIO UN Equity	KY	USD	6.21%
YUM CHINA HOLDINGS INC	YUMC UN Equity	US	USD	5.03%
MEITUAN	3690 HK Equity	KY	HKD	5.02%
BYD CO LTD	1211 HK Equity	CN	HKD	4.61%
JD.COM INC	JD UW Equity	KY	USD	4.54%
ANTA SPORTS PRODUCTS LTD	2020 HK Equity	KY	HKD	4.37%
PINDUODUO INC	PDD UW Equity	KY	USD	4.37%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	4.26%
LI NING CO LTD	2331 HK Equity	KY	HKD	4.23%
TRIP.COM GROUP LTD	TCOM UW Equity	US	USD	4.15%
LI AUTO INC	LI UW Equity	US	USD	4.10%
XPENG INC - ADR	XPEV UN Equity	US	USD	4.07%
SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	2313 HK Equity	KY	HKD	3.62%
GEELY AUTOMOBILE HOLDINGS LT	175 HK Equity	KY	HKD	3.50%
HUAZHU GROUP LTD	HTHT UW Equity	KY	USD	3.33%

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The index is launched on 30-Oct-2009. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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