

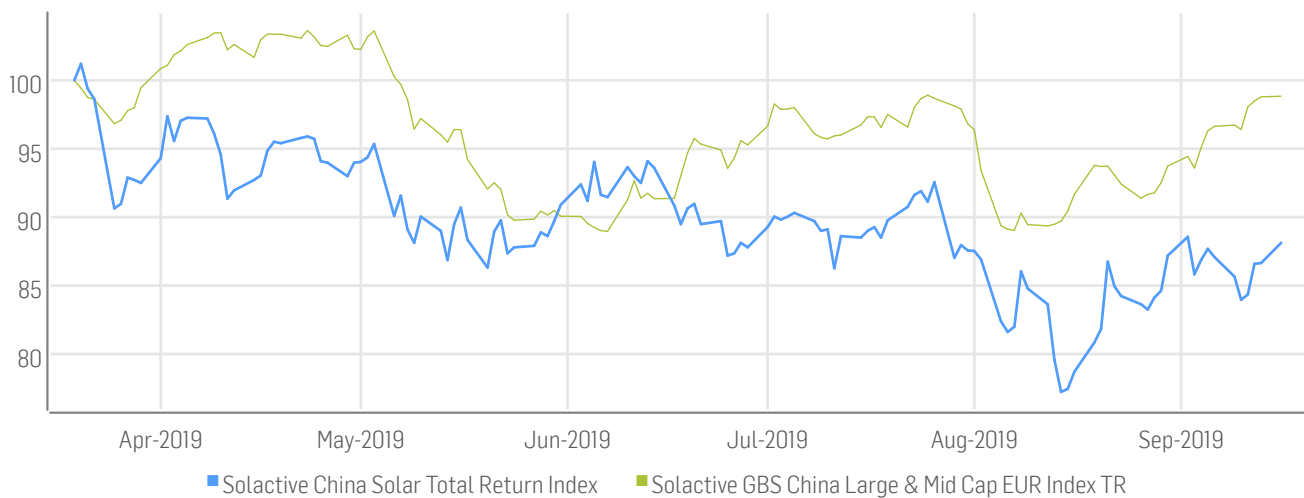
FACTSHEET - AS OF 16-Sep-2019

Solactive China Solar Total Return Index

DESCRIPTION

The Solactive China Solar Index includes the largest Chinese companies active in the solar energy sector in the People’s Republic of China. The index contains a maximum of 15 members which are weighted according to market capitalization, observing a minimum weight of 2 percent and a cap at 15 percent. Adjustments are conducted semi-annually. The index is calculated as a total return index in Euro.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000A0QZE50 / A0QZE5	Base Value / Base Date	100 Points / 22.08.2007
Bloomberg / Reuters	SBOXCSOL Index / .SBOXCHINASOL	Last Price	16.10
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	EUR	History	Available daily back to 22.08.2007
Index Members	9		

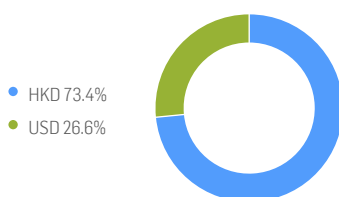
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	12.0%	-1.5%	-12.9%	10.2%	7.8%	-82.9%
Performance (p.a.)	-	-	-	-	-	-13.6%
Volatility (p.a.)	32.7%	32.7%	32.6%	31.3%	31.7%	55.7%
High	16.18	16.91	18.49	19.80	19.80	186.64
Low	14.77	14.11	14.11	11.96	14.11	8.19
Sharpe Ratio	9.06	-0.17	-0.74	0.34	0.36	-0.24
Max. Drawdown	-5.2%	-16.6%	-23.7%	-28.7%	-28.7%	-95.6%
VaR 95 \ 99				-49.7% \ -90.0%		-88.3% \ -158.3%
CVaR 95 \ 99				-75.5% \ -115.9%		-134.1% \ -221.3%

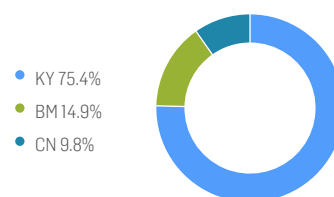
STATISTICS - GBS - Solactive GBS China Large & Mid Cap EUR Index TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.8%	6.2%	-0.6%	-	-1.2%	-1.2%
Performance (p.a.)	-	-	-	-	-	-2.3%
Volatility (p.a.)	14.2%	18.0%	17.2%	-	-	17.2%
High	1225.65	1226.55	1285.15	-	1285.15	1285.15
Low	1133.21	1104.07	1103.27	-	1103.27	1103.27
Sharpe Ratio	10.57	1.57	-0.05	-	-	-0.12
Max. Drawdown	-2.6%	-10.0%	-14.2%	-	-14.2%	-14.2%
VaR 95 \ 99				-32.7% \ -52.0%		-32.7% \ -52.0%
CVaR 95 \ 99				-46.7% \ -70.2%		-46.7% \ -70.2%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 16-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
XINYI SOLAR HOLDINGS LTD	968 HK Equity	KY	HKD	24.56%
JINKOSOLAR HOLDING CO-ADR	JKS UN Equity	KY	USD	13.32%
DAQO NEW ENERGY CORP-ADR	DQ UN Equity	KY	USD	13.24%
FLAT GLASS GROUP CO LTD	6865 HK Equity	CN	HKD	9.76%
GCL-POLY ENERGY HOLDINGS LTD	3800 HK Equity	KY	HKD	9.59%
GCL NEW ENERGY HOLDINGS LIMITED	451 HK Equity	BM	HKD	9.13%
BEIJING ENTERPRISES CLEAN ENERGY GROUP LTD	1250 HK Equity	KY	HKD	8.40%
SHUNFENG INTERNATIONAL CLEAN ENERGY LTD	1165 HK Equity	KY	HKD	6.26%
PANDA GREEN ENERGY GROUP LTD	686 HK Equity	BM	HKD	5.74%

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