

FACTSHEET - AS OF 30-Oct-2020

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

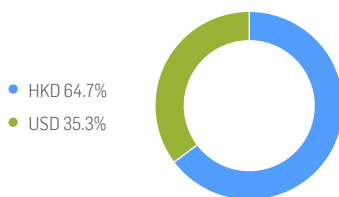
ISIN / WKN	DE000A0QZE50 / A0QZE5	Base Value / Base Date	100 Points / 22.08.2007
Bloomberg / Reuters	SBOXCSOL Index / .SBOXCHINASOL	Last Price	31.56
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 22.08.2007
Index Members	10		

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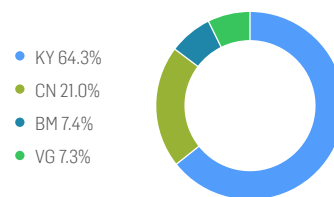
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	19.77%	65.84%	159.54%	126.40%	119.32%	-66.41%
Performance (p.a.)	-	-	-	-	-	-7.94%
Volatility (p.a.)	70.99%	53.59%	48.13%	47.86%	51.58%	54.87%
High	35.73	35.73	35.73	35.73	35.73	186.64
Low	26.35	18.34	11.96	11.51	11.51	8.19
Sharpe Ratio	11.27	12.68	12.32	2.71	3.05	-0.14
Max. Drawdown	-15.03%	-15.03%	-15.03%	-40.15%	-40.15%	-95.61%
VaR 95 \ 99				-64.8% \ -139.2%		-86.5% \ -157.4%
CVaR 95 \ 99				-113.0% \ -206.4%		-132.3% \ -218.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
JINKOSOLAR HOLDING CO-ADR	JKS UN Equity	KY	USD	17.80%
DAQO NEW ENERGY CORP-ADR	DQ UN Equity	KY	USD	17.47%
XINYI SOLAR HOLDINGS LTD	968 HK Equity	KY	HKD	14.48%
FLAT GLASS GROUP CO LTD	6865 HK Equity	CN	HKD	14.20%
GCL-POLY ENERGY HOLDINGS LTD	3800 HK Equity	KY	HKD	10.52%
XINYI ENERGY HOLDINGS LTD	3868 HK Equity	VG	HKD	7.29%
IRICO GROUP NEW ENERGY COM-H	438 HK Equity	CN	HKD	6.76%
BEIJING ENERGY INTERNATIONAL H	686 HK Equity	BM	HKD	4.28%
BEIJING ENTERPRISES CLEAN ENERGY GROUP LTD	1250 HK Equity	KY	HKD	4.03%
GCL NEW ENERGY HOLDINGS LIMITED	451 HK Equity	BM	HKD	3.16%

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