

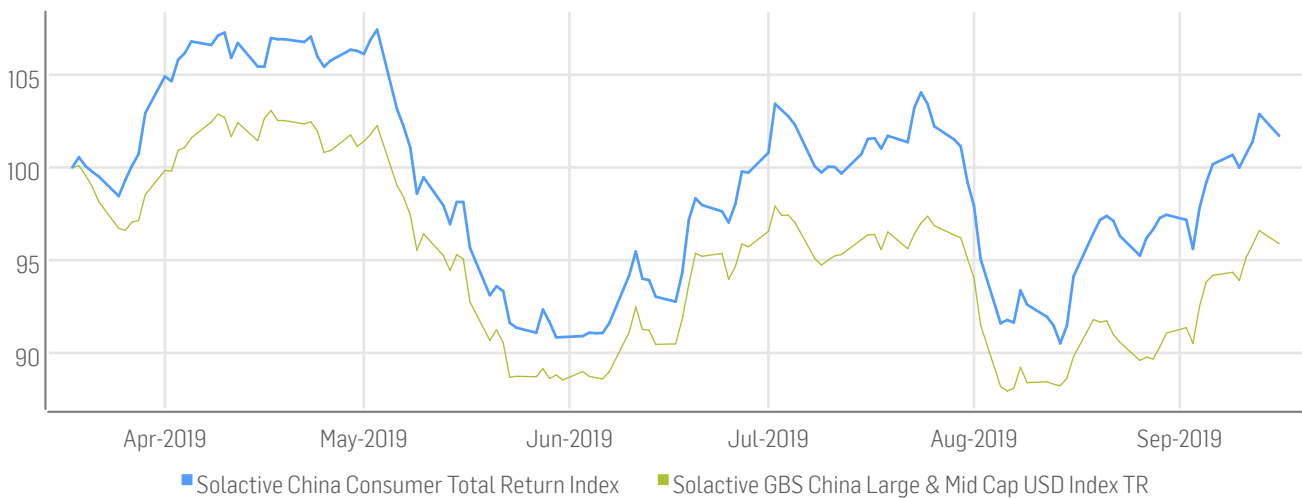
# FACTSHEET - AS OF 16-Sep-2019

## 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	DE000A1CQ638 / A1CQ63	Base Value / Base Date	100 Points / 30.10.2009
Bloomberg / Reuters	CHIQ Index / .CHIQ	Last Price	148.71
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		

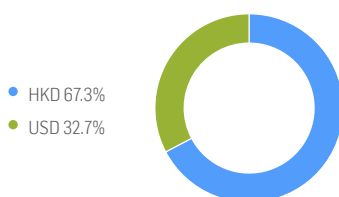
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	8.1%	7.8%	1.6%	8.0%	27.4%	48.7%
Performance (p.a.)	-	-	-	-	-	4.1%
Volatility (p.a.)	17.2%	20.7%	19.7%	23.0%	20.2%	19.8%
High	150.42	152.12	157.08	157.08	157.08	172.15
Low	139.26	132.34	132.34	112.14	112.14	81.46
Sharpe Ratio	9.02	1.63	0.06	0.26	1.92	0.10
Max. Drawdown	-2.2%	-13.0%	-15.7%	-18.5%	-15.7%	-47.0%
VaR 95 \ 99				-39.0% \ -58.7%		-33.1% \ -51.5%
CVaR 95 \ 99				-47.7% \ -61.7%		-46.2% \ -68.2%

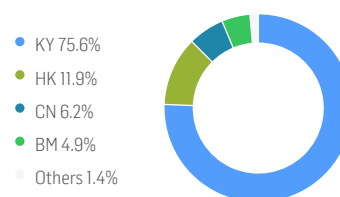
## STATISTICS - GBS - Solactive GBS China Large & Mid Cap USD Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.8%	4.4%	-3.7%	-	-4.1%	-4.1%
Performance (p.a.)	-	-	-	-	-	-8.1%
Volatility (p.a.)	14.9%	17.1%	16.6%	-	-	16.5%
High	1242.06	1259.04	1325.35	-	1325.35	1325.35
Low	1152.03	1130.83	1130.83	-	1130.83	1130.83
Sharpe Ratio	8.07	1.00	-0.57	-	-	-0.61
Max. Drawdown	-2.4%	-10.2%	-14.7%	-	-14.7%	-14.7%
VaR 95 \ 99				-32.2% \ -50.9%		-32.2% \ -50.9%
CVaR 95 \ 99				-43.5% \ -58.4%		-43.5% \ -58.4%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 16-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	EDU UN Equity	KY	USD	6.04%
JD.COM INC	JD UW Equity	KY	USD	5.03%
CHINA MENGNIU DAIRY CO LTD	2319 HK Equity	KY	HKD	4.74%
SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	2313 HK Equity	KY	HKD	4.71%
TAL EDUCATION GROUP	TAL UN Equity	KY	USD	4.69%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	4.67%
SANDS CHINA LTD	1928 HK Equity	KY	HKD	4.60%
GALAXY ENTERTAINMENT GP.	27 HK Equity	HK	HKD	4.53%
CK HUTCHISON HOLDINGS LTD	1 HK Equity	KY	HKD	4.43%
GEELY AUTOMOBILE HOLDINGS LT	175 HK Equity	KY	HKD	4.07%
CTRP.COM INTERNATIONAL-ADR	CTRP UW Equity	KY	USD	3.95%
WH GROUP LTD	288 HK Equity	KY	HKD	3.84%
ANTA SPORTS PRODUCTS LTD	2020 HK Equity	KY	HKD	3.73%
MELCO RESORTS & ENTERTAINMENT LTD	MLCO UW Equity	KY	USD	3.58%
CHINA RESOURCES BEER HOLDINGS CO LTD	291 HK Equity	HK	HKD	3.39%

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