

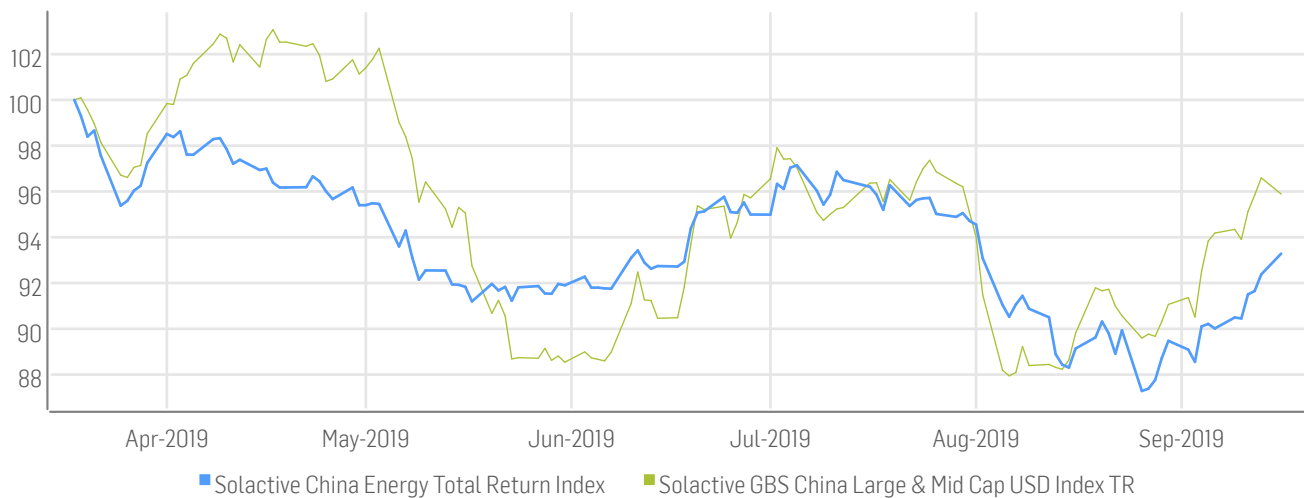
FACTSHEET - AS OF 16-Sep-2019

Solactive China Energy Total Return Index

DESCRIPTION

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

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000A1CQ646 / A1CQ64	Base Value / Base Date	100 Points / 30.10.2009
Bloomberg / Reuters	CHIE Index / .CHIE	Last Price	113.23
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		

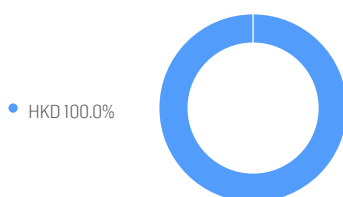
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.7%	0.4%	-5.2%	-5.9%	3.3%	13.2%
Performance (p.a.)	-	-	-	-	-	1.3%
Volatility (p.a.)	16.0%	13.9%	12.3%	14.1%	12.8%	19.9%
High	113.23	117.91	119.76	121.93	121.93	138.63
Low	105.94	105.94	105.94	105.94	105.94	70.66
Sharpe Ratio	4.48	-0.04	-1.00	-0.57	0.20	-0.04
Max. Drawdown	-3.4%	-10.1%	-11.5%	-13.1%	-13.1%	-49.0%
VaR 95 \ 99				-26.1% \ -42.9%		-32.5% \ -56.9%
CVaR 95 \ 99				-35.7% \ -46.3%		-48.1% \ -73.4%

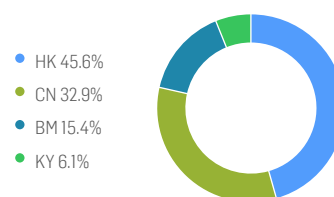
STATISTICS - GBS - Solactive GBS China Large & Mid Cap USD Index TR

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 (%)
HONG KONG & CHINA GAS LTD ORD	3 HK Equity	HK	HKD	9.74%
CNOOC LTD	883 HK Equity	HK	HKD	9.64%
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	9.58%
CHINA PETROLEUM & CHEMICAL CORP	386 HK Equity	CN	HKD	9.11%
CHINA GAS HOLDINGS LTD	384 HK Equity	BM	HKD	5.39%
ENN ENERGY HOLDINGS LTD	2688 HK Equity	KY	HKD	5.24%
POWER ASSETS HOLDINGS LTD	6 HK Equity	HK	HKD	5.15%
CHINA SHENHUA ENERGY CO-H	1088 HK Equity	CN	HKD	4.89%
GUANGDONG INVESTMENT	270 HK Equity	HK	HKD	4.69%
PETROCHINA CO LTD-H	857 HK Equity	CN	HKD	4.37%
CK INFRASTRUCTURE HOLDINGS LTD	1038 HK Equity	BM	HKD	3.38%
CHINA RESOURCES GAS GROUP LTD ORD	1193 HK Equity	BM	HKD	3.21%
KUNLUN ENERGY CO LTD	135 HK Equity	BM	HKD	2.25%
CGN POWER CO LTD	1816 HK Equity	CN	HKD	2.10%
CHINA RESOURCES POWER HOLDINGS CO LTD	836 HK Equity	HK	HKD	1.92%

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