

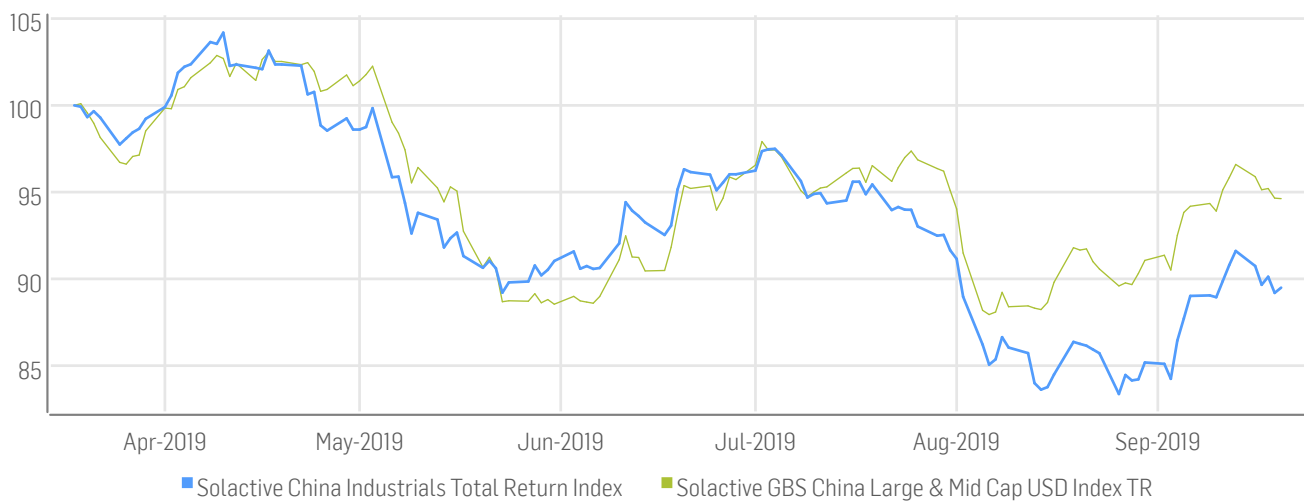
FACTSHEET - AS OF 20-Sep-2019

Solactive China Industrials Total Return Index

DESCRIPTION

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

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000A1CQ653 / A1CQ65	Base Value / Base Date	100 Points / 30.10.2009
Bloomberg / Reuters	CHII Index / .CHII	Last Price	104.46
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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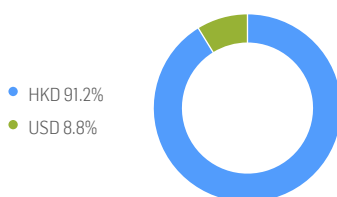
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.9%	-6.9%	-9.9%	-7.6%	-0.2%	4.5%
Performance (p.a.)	-	-	-	-	-	0.4%
Volatility (p.a.)	18.3%	17.0%	17.1%	18.5%	16.9%	24.6%
High	106.93	113.80	121.62	121.62	121.62	146.70
Low	97.31	97.31	97.31	97.31	97.31	53.50
Sharpe Ratio	3.11	-1.61	-1.24	-0.53	-0.14	-0.07
Max. Drawdown	-3.2%	-14.5%	-20.0%	-20.0%	-20.0%	-55.1%
VaR 95 \ 99				-31.0% \ -54.7%		-39.9% \ -70.4%
CVaR 95 \ 99				-46.2% \ -70.1%		-57.9% \ -89.7%

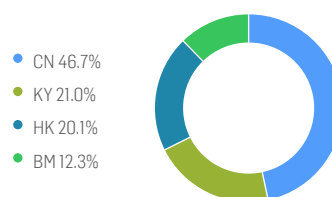
STATISTICS - GBS - Solactive GBS China Large & Mid Cap USD Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.2%	-0.6%	-3.6%	-	-5.4%	-5.4%
Performance (p.a.)	-	-	-	-	-	-10.3%
Volatility (p.a.)	13.3%	16.1%	16.5%	-	-	16.3%
High	1242.06	1259.04	1325.35	-	1325.35	1325.35
Low	1152.03	1130.83	1130.83	-	1130.83	1130.83
Sharpe Ratio	3.32	-0.29	-0.56	-	-	-0.76
Max. Drawdown	-2.3%	-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 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
ZTO EXPRESS CAYMAN INC	ZTO UN Equity	KY	USD	6.09%
CHINA CONCH VENTURE HOLDINGS	586 HK Equity	KY	HKD	5.80%
MTR CORPORATION LTD	66 HK Equity	HK	HKD	5.29%
TECHTRONIC INDUSTRIES CO LTD ORD	669 HK Equity	HK	HKD	5.20%
CHINA COMMUNICATIONS CONST-H	1800 HK Equity	CN	HKD	4.62%
CHINA SOUTH LOCOMOTIVE & ROLLING STOCK CORP LTD	1766 HK Equity	CN	HKD	4.48%
BEIJING ENTERPRISES WATER GROUP LTD	371 HK Equity	BM	HKD	4.39%
WEICHAJ POWER CO LTD	2338 HK Equity	CN	HKD	4.22%
CHINA EVERBRIGHT INTERNATIONAL LTD	257 HK Equity	HK	HKD	4.18%
CHINA RAILWAY GROUP LTD	390 HK Equity	CN	HKD	3.64%
ZHUZHOU CRRC TIMES ELECTRIC CO LTD	3898 HK Equity	CN	HKD	3.37%
NWS HOLDINGS (PACIFIC PORT) LTD ORD	659 HK Equity	BM	HKD	3.27%
CHINA RAILWAY CONSTRUCTION CORP LTD	1186 HK Equity	CN	HKD	3.19%
CHINA MERCHANTS PORT HOLDINGS CO LTD	144 HK Equity	HK	HKD	2.89%
SHENZHEN INTERNATIONAL HOLDINGS LTD	152 HK Equity	BM	HKD	2.70%

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