

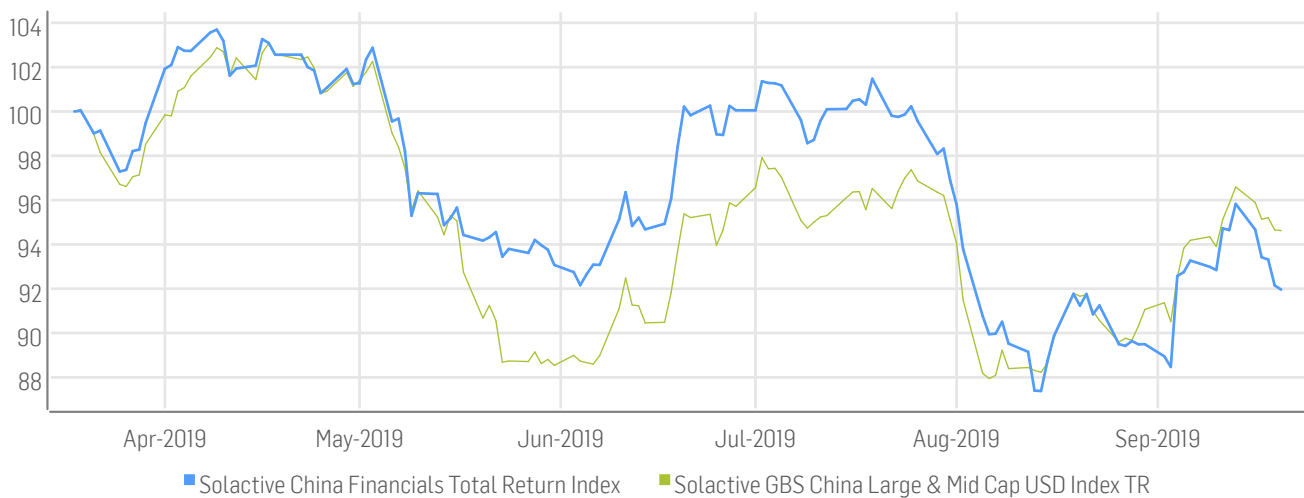
FACTSHEET - AS OF 20-Sep-2019

Solactive China Financials Total Return Index

DESCRIPTION

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

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000A1CQ661 / A1CQ66	Base Value / Base Date	100 Points / 30.10.2009
Bloomberg / Reuters	CHIF Index / .CHIF	Last Price	146.46
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		

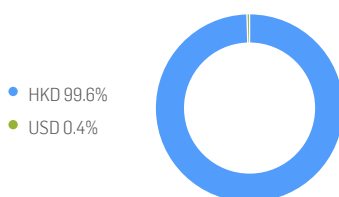
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.2%	-7.9%	-7.2%	1.4%	7.7%	46.5%
Performance (p.a.)	-	-	-	-	-	3.9%
Volatility (p.a.)	20.7%	18.6%	17.7%	19.0%	17.8%	23.3%
High	152.62	161.61	165.14	165.14	165.14	175.68
Low	140.90	139.17	139.17	129.89	131.67	56.19
Sharpe Ratio	0.03	-1.64	-0.92	-0.03	0.49	0.08
Max. Drawdown	-4.0%	-13.9%	-15.7%	-15.7%	-15.7%	-49.5%
VaR 95 \ 99				-33.6% \ -51.6%		-37.7% \ -62.1%
CVaR 95 \ 99				-44.7% \ -55.0%		-53.2% \ -82.2%

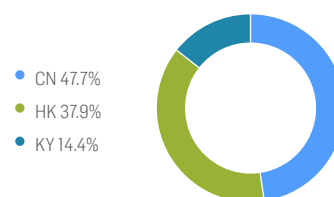
STATISTICS - GBS - Solactive GBS China Large & Mid Cap USD Index TR

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 (%)
AIA GROUP LTD	1299 HK Equity	HK	HKD	10.72%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	10.02%
PING AN INSURANCE GROUP CO-H	2318 HK Equity	CN	HKD	5.35%
IND & COMM BK OF CHINA-H	1398 HK Equity	CN	HKD	4.95%
BANK OF CHINA LTD-H	3988 HK Equity	CN	HKD	4.65%
LINK REIT	823 HK Equity	HK	HKD	4.60%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	4.45%
SUN HUNG KAI PROPERTIES	16 HK Equity	HK	HKD	4.03%
CHINA MERCHANTS BANK-H	3968 HK Equity	CN	HKD	3.93%
CHINA LIFE INSURANCE CO LTD	2628 HK Equity	CN	HKD	3.64%
CK ASSET HOLDINGS LTD	1113 HK Equity	KY	HKD	3.33%
HANG SENG BANK LTD ORD	11 HK Equity	HK	HKD	3.21%
CHINA OVERSEAS LAND & INVESTMENT LTD	688 HK Equity	HK	HKD	3.08%
BOC HONG KONG HOLDINGS LTD ORD	2388 HK Equity	HK	HKD	2.49%
COUNTRY GARDEN HOLDINGS CO LTD	2007 HK Equity	KY	HKD	2.44%

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