

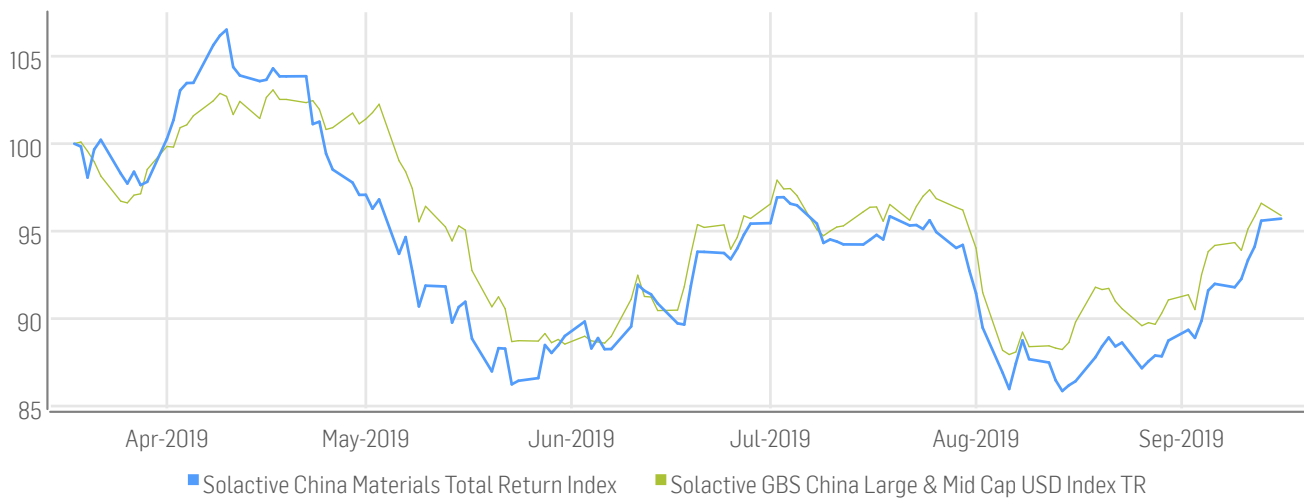
FACTSHEET - AS OF 16-Sep-2019

Solactive China Materials Total Return Index

DESCRIPTION

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

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000A1CRBL1 / A1CRBL	Base Value / Base Date	100 Points / 21.12.2009
Bloomberg / Reuters	CHIMAT Index / .CHIMAT	Last Price	75.08
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 21.12.2009
Index Members	39		

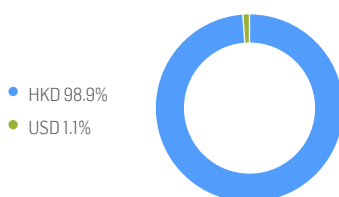
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	10.8%	6.8%	-2.4%	-6.3%	10.0%	-24.9%
Performance (p.a.)	-	-	-	-	-	-2.9%
Volatility (p.a.)	13.0%	16.2%	18.8%	21.2%	19.6%	25.2%
High	75.08	76.04	83.56	83.56	83.56	121.24
Low	68.38	67.35	67.35	65.83	65.83	47.55
Sharpe Ratio	18.81	1.74	-0.36	-0.40	0.63	-0.20
Max. Drawdown	-2.0%	-11.4%	-19.4%	-19.4%	-19.4%	-60.8%
VaR 95 \ 99				-36.0% \ -59.7%		-40.7% \ -68.0%
CVaR 95 \ 99				-47.8% \ -66.3%		-60.1% \ -95.8%

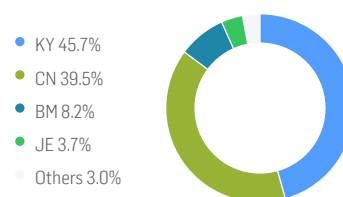
STATISTICS - GBS - Solactive GBS China Large & Mid Cap USD Index TR

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



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TOP COMPONENTS AS OF 16-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
XINYI SOLAR HOLDINGS LTD	968 HK Equity	KY	HKD	6.34%
CHINA RESOURCES CEMENT HOLDINGS LTD	1313 HK Equity	KY	HKD	5.39%
CHINA NATIONAL BUILDING MA-H	3323 HK Equity	CN	HKD	5.18%
CONCH CEMENT CO LTD	914 HK Equity	CN	HKD	5.11%
XINYI GLASS HOLDINGS CO LTD	868 HK Equity	KY	HKD	5.10%
JIANGXI COPPER CO LTD-H	358 HK Equity	CN	HKD	4.68%
ZIJIN MINING GROUP CO LTD	2899 HK Equity	CN	HKD	4.67%
NINE DRAGONS PAPER HOLDINGS LTD ORD	2689 HK Equity	BM	HKD	4.65%
CHINA HONGQIAO GROUP LTD	1378 HK Equity	KY	HKD	4.25%
ZHAOJIN MINING INDUSTRY CO LTD	1818 HK Equity	CN	HKD	4.24%
CHINA MOLYBDENUM CO LTD-H	3993 HK Equity	CN	HKD	4.14%
CHINA LESSO GROUP HOLDINGS LTD	2128 HK Equity	KY	HKD	3.06%
KINGBOARD LAMINATES HOLDINGS ORD	1888 HK Equity	KY	HKD	3.05%
JINCHUAN GROUP INTERNATIONAL RESOURCES CO LTD	2362 HK Equity	KY	HKD	2.78%
FUFENG GROUP LTD	546 HK Equity	KY	HKD	2.77%

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