

FACTSHEET - AS OF 14-Oct-2021

Solactive China Future Consumers ESG Screened Index PR

HISTORICAL PERFORMANCE



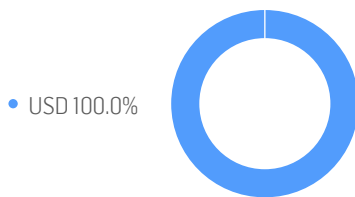
CHARACTERISTICS

ISIN / WKN	DE000SLOAD17 / SLOAD1	Base Value / Base Date	1000 Points / 07.01.2015
Bloomberg / Reuters	SOLCFCEP Index / .SOLCFCEP	Last Price	2976.96
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	01:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 07.01.2015
Index Members	18		

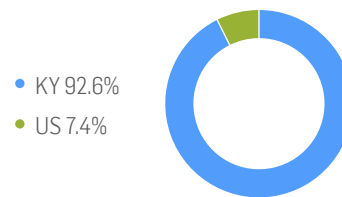
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.02%	-18.89%	-32.53%	-18.62%	-34.16%	197.70%
Performance (p.a.)	-	-	-	-	-	17.49%
Volatility (p.a.)	35.98%	49.59%	41.22%	38.86%	40.83%	30.77%
High	3018.44	3670.34	4684.81	5909.56	5909.56	5909.56
Low	2679.97	2630.78	2630.78	2630.78	2630.78	884.20
Sharpe Ratio	-0.01	-1.16	-1.34	-0.49	-1.02	0.56
Max. Drawdown	-9.99%	-28.32%	-43.84%	-55.48%	-55.48%	-55.48%
VaR 95 \ 99				-57.2% \ -140.6%		-50.8% \ -80.4%
CVaR 95 \ 99				-90.7% \ -144.6%		-70.9% \ -103.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 14-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	7.93%
JD.COM INC	JD UW Equity	KY	USD	7.90%
NETEASE INC-ADR	NTES UW Equity	KY	USD	7.87%
BAIDU INC - SPON ADR	BIDU UW Equity	KY	USD	7.45%
BILIBILI INC-SPONSORED ADR	BILI UW Equity	KY	USD	7.40%
TRIP.COM GROUP LTD	TCOM UW Equity	US	USD	7.36%
PINDUODUO INC	PDD UW Equity	KY	USD	7.30%
HUAZHU GROUP LTD	HTHT UW Equity	KY	USD	7.21%
GDS HOLDINGS LTD	GDS UQ Equity	KY	USD	7.04%
VIPSHOP HOLDINGS LTD	VIPS UN Equity	KY	USD	5.89%
TENCENT MUSIC ENTERTAINMENT GROUP	TME UN Equity	KY	USD	5.49%
WEIBO CORP	WB UW Equity	KY	USD	5.25%
51JOB INC-ADR	JOBS UW Equity	KY	USD	4.00%
AUTOHOME INC-ADR	ATHM UN Equity	KY	USD	3.32%
IQIYI INC	IQ UW Equity	KY	USD	2.94%
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	EDU UN Equity	KY	USD	2.83%

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Company	Ticker	Country	Currency	Index Weight (%)
HELLO GROUP INC	MOMO UW Equity	KY	USD	1.78%
HUYA INC-ADR	HUYA UN Equity	KY	USD	1.02%

DISCLAIMER

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