

FACTSHEET - AS OF 20-Sep-2019

Solactive China Consumer PR Index

DESCRIPTION

The Solactive China Consumer Index intends to track the price movements of the 20 largest companies that are classified in any of the three following sectors – Consumer Services, Consumer Durables and Consumer Non- Durables – and furthermore derive more than 75 per cent of their revenues from China. The index universe consists of all stocks listed on the Hong Kong Stock Exchange and US-listed American Depository Receipts (“ADRs”). The index is calculated as a price return, net total return and total return index and is denominated in Euro.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA6XP0 / SLA6XP	Base Value / Base Date	100 Points / 18.10.2013
Bloomberg / Reuters	- / .SOLCHCP	Last Price	120.08
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	02:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 18.10.2013
Index Members	20		

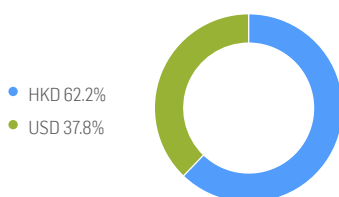
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.8%	7.2%	1.5%	11.4%	19.8%	23.8%
Performance (p.a.)	-	-	-	-	-	3.7%
Volatility (p.a.)	15.3%	19.4%	18.7%	21.3%	18.7%	20.7%
High	122.60	122.60	124.71	124.71	124.71	137.03
Low	114.29	107.28	106.29	97.51	97.51	72.94
Sharpe Ratio	2.64	1.69	0.19	0.56	1.54	0.19
Max. Drawdown	-2.2%	-9.9%	-14.8%	-14.8%	-14.8%	-46.8%
VaR 95 \ 99				-36.6% \ -54.4%		-33.7% \ -54.4%
CVaR 95 \ 99				-45.9% \ -61.1%		-46.6% \ -72.0%

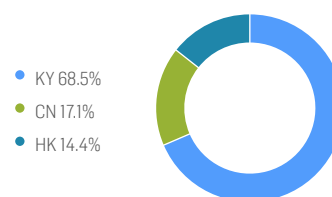
STATISTICS - GBS - Solactive GBS China Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.6%	1.1%	-3.3%	-	-4.6%	-4.6%
Performance (p.a.)	-	-	-	-	-	-8.9%
Volatility (p.a.)	13.0%	17.4%	17.2%	-	-	17.0%
High	1153.02	1157.10	1234.23	-	1234.23	1234.23
Low	1068.76	1041.49	1041.49	-	1041.49	1041.49
Sharpe Ratio	4.18	0.28	-0.36	-	-	-0.50
Max. Drawdown	-2.5%	-10.0%	-15.6%	-	-15.6%	-15.6%
VaR 95 \ 99				-35.2% \ -52.0%		-35.2% \ -52.0%
CVaR 95 \ 99				-47.0% \ -70.2%		-47.0% \ -70.2%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
PINDUODUO INC	PDD UW Equity	KY	USD	7.36%
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	EDU UN Equity	KY	USD	6.32%
HAILILAO INTERNATIONAL HOLDING	6862 HK Equity	KY	HKD	6.25%
CHINA RESOURCES BEER HOLDINGS CO LTD	291 HK Equity	HK	HKD	6.24%
ANTA SPORTS PRODUCTS LTD	2020 HK Equity	KY	HKD	6.02%
CHINA MENGNIU DAIRY CO LTD	2319 HK Equity	KY	HKD	5.55%
JD.COM INC	JD UW Equity	KY	USD	5.48%
TAL EDUCATION GROUP	TAL UN Equity	KY	USD	5.47%
WANT WANT CHINA HOLDINGS LTD	151 HK Equity	KY	HKD	5.24%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	5.14%

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