

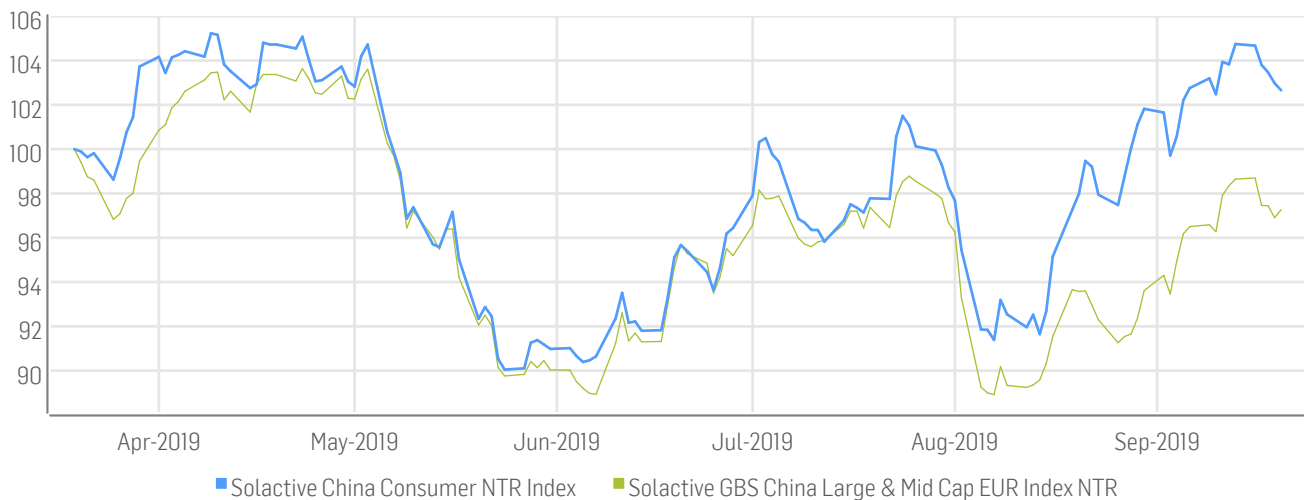
# FACTSHEET - AS OF 20-Sep-2019

## Solactive China Consumer NTR 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	DE000SLA6XQ8 / SLA6XQ	Base Value / Base Date	100 Points / 18.10.2013
Bloomberg / Reuters	SOLCHCN / .SOLCHCN	Last Price	121.70
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total 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		

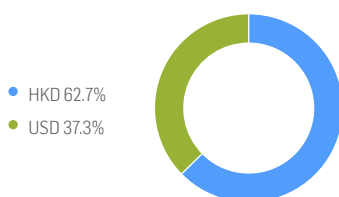
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.2%	7.6%	2.8%	12.9%	21.3%	36.5%
Performance (p.a.)	-	-	-	-	-	5.4%
Volatility (p.a.)	15.2%	19.4%	18.7%	21.3%	18.7%	20.7%
High	124.18	124.18	124.75	124.75	124.75	134.27
Low	115.56	108.34	106.75	97.54	97.54	69.19
Sharpe Ratio	3.11	1.81	0.34	0.63	1.67	0.28
Max. Drawdown	-2.1%	-10.0%	-14.4%	-14.4%	-14.4%	-45.9%
VaR 95 \ 99				-36.3% \ -54.4%		-33.7% \ -54.4%
CVaR 95 \ 99				-45.8% \ -61.0%		-46.5% \ -71.9%

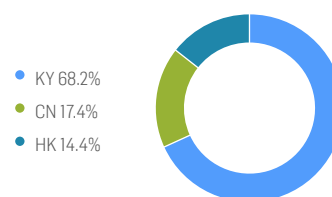
## STATISTICS - GBS - Solactive GBS China Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.9%	2.1%	-1.4%	-	-2.7%	-2.7%
Performance (p.a.)	-	-	-	-	-	-5.3%
Volatility (p.a.)	13.1%	17.4%	17.2%	-	-	17.0%
High	1220.29	1221.32	1281.37	-	1281.37	1281.37
Low	1128.36	1099.35	1099.35	-	1099.35	1099.35
Sharpe Ratio	4.59	0.52	-0.14	-	-	-0.29
Max. Drawdown	-2.5%	-10.0%	-14.2%	-	-14.2%	-14.2%
VaR 95 \ 99				-33.0% \ -52.0%		-33.0% \ -52.0%
CVaR 95 \ 99				-46.7% \ -70.2%		-46.7% \ -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	7.27%
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	EDU UN Equity	KY	USD	6.24%
HAILILAO INTERNATIONAL HOLDING	6862 HK Equity	KY	HKD	6.18%
CHINA RESOURCES BEER HOLDINGS CO LTD	291 HK Equity	HK	HKD	6.16%
ANTA SPORTS PRODUCTS LTD	2020 HK Equity	KY	HKD	5.97%
CHINA MENGNIU DAIRY CO LTD	2319 HK Equity	KY	HKD	5.51%
JD.COM INC	JD UW Equity	KY	USD	5.41%
TAL EDUCATION GROUP	TAL UN Equity	KY	USD	5.40%
WANT WANT CHINA HOLDINGS LTD	151 HK Equity	KY	HKD	5.34%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	5.08%

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