

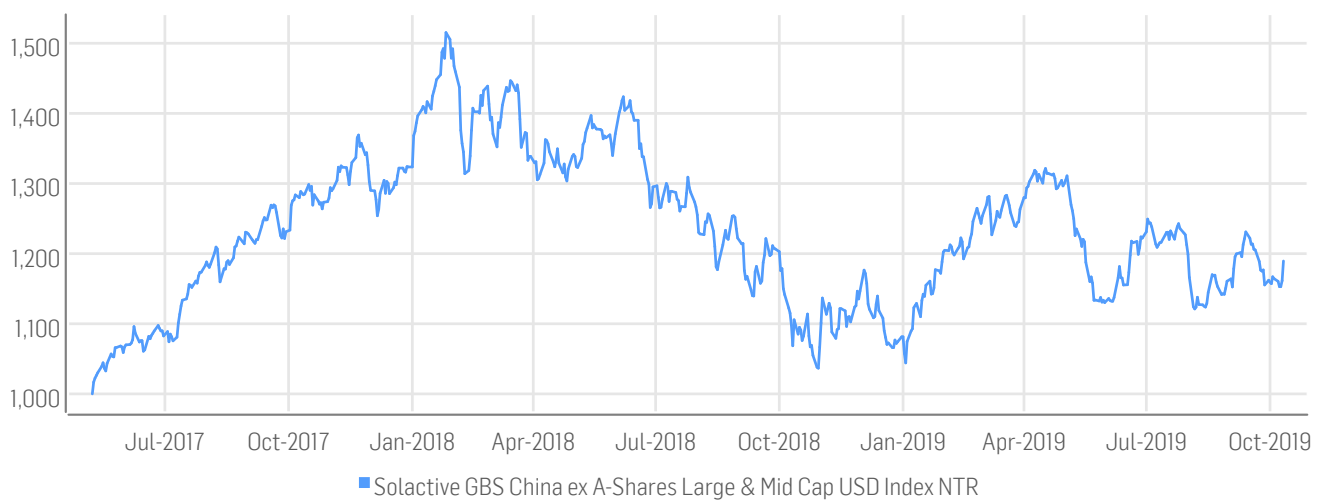
FACTSHEET - AS OF 11-Oct-2019

Solactive GBS China ex A-Shares Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive GBS China ex A-Shares Large & Mid Cap Index NTR is part of the Solactive Global Benchmark Series. The index covers approximately the largest 85% of the free-float market capitalization in the Chinese market excluding China A-Shares. It is calculated as a Net Total Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE*



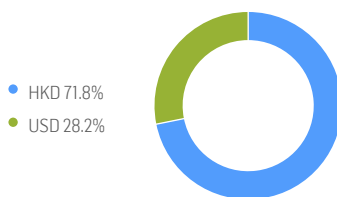
CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|---|
| ISIN / WKN | DE000SLA8BY4 / SLA8BY | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | SCXLMCUN Index / .SCXLMCUN | Last Price | 1189,54 |
| Index Calculator | Solactive AG | Dividends | Reinvested (Total Return Index) |
| Index Type | Net Total Return | Calculation | 9:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2017 |
| Index Members | 186 | | |

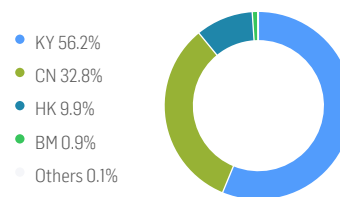
STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.9% | -2.2% | -9.4% | 8.6% | 10.0% | 19.0% |
| Performance (p.a.) | - | - | - | - | - | 7.4% |
| Volatility (p.a.) | 14.7% | 16.5% | 16.7% | 18.8% | 17.1% | 18.5% |
| High | 1231.04 | 1242.79 | 1321.45 | 1321.45 | 1321.45 | 1515.33 |
| Low | 1152.91 | 1121.17 | 1121.17 | 1036.68 | 1044.15 | 1000.00 |
| Sharpe Ratio | -1.55 | -0.64 | -1.20 | 0.37 | 0.65 | 0.30 |
| Max. Drawdown | -6.3% | -9.8% | -15.2% | -15.2% | -15.2% | -31.6% |
| VaR 95 \ 99 | | | | -32.2% \ -49.4% | | -32.0% \ -46.7% |
| CVaR 95 \ 99 | | | | -42.0% \ -54.6% | | -41.4% \ -54.3% |

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 11-Oct-2019

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| TENCENT HOLDINGS LTD | 700 HK Equity | KY | HKD | 15.50% |
| ALIBABA GROUP HOLDING-SP ADR | BABA UN Equity | KY | USD | 15.10% |
| CHINA CONSTRUCTION BANK-H | 939 HK Equity | CN | HKD | 4.74% |
| PING AN INSURANCE GROUP CO-H | 2318 HK Equity | CN | HKD | 4.28% |
| IND & COMM BK OF CHINA-H | 1398 HK Equity | CN | HKD | 3.51% |
| CHINA MOBILE LTD | 941 HK Equity | HK | HKD | 3.11% |
| JD.COM INC | JD UW Equity | KY | USD | 2.32% |
| BANK OF CHINA LTD-H | 3988 HK Equity | CN | HKD | 2.02% |
| MEITUAN DIANPING-CLASS B | 3690 HK Equity | KY | HKD | 1.98% |
| BAIDU INC - SPON ADR | BIDU UW Equity | KY | USD | 1.74% |

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