

SHORT DESCRIPTION

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

BASIC DATA

Index calculator:	Structured Solutions AG
Index type:	Sector/Industry
Index currency:	USD
Index members:	34
Dividends:	Reinvested (Total Return index)
Index start:	30.10.2009 (100 Points)
Last adjustment:	29 October 2010
Next adjustment:	29 April 2011

HISTORICAL PERFORMANCE*



INDEX PARAMETERS

ISIN / WKN:	DE000A1CQ661 / A1CQ66
Bloomberg:	CHIF Index
Reuters:	.CHIF

STATISTICS

	current price: 96.53			
in USD	1 M.	3 M.	6 M.	Start
Performance:	-2.7%	0.9%	6.0%	-3.5%
- annualised:	-28.5%	3.8%	12.3%	-3.0%
Volatility (p.a.):	16.1%	20.2%	18.2%	23.4%
Sharpe ratio:	-1.79	0.17	0.63	
High	101.58	111.30	111.30	111.30
Low	94.85	94.85	89.04	83.86

CURRENT COMPOSITION

ISIN	Count.	Cur.	Company	Weight
CNE1000002H1	CN	HKD	China Construction Bank Corp	10.21%
CNE1000003G1	CN	HKD	Industrial And Commercial Bank of Chin:	9.98%
CNE1000002L3	CN	HKD	China Life Insurance Co Ltd	9.90%
CNE1000001Z5	CN	HKD	Bank of China Ltd	9.72%
CNE1000003X6	CN	HKD	Ping An Insurance (Group) Co of China I	5.18%
CNE1000009Q7	CN	HKD	China Pacific Insurance (Group) Co Ltd	5.04%
CNE100000Q43	CN	HKD	AGRICULTURAL BANK OF CHINA-H	4.76%
CNE100000205	CN	HKD	Bank of Communications Co Ltd	4.67%
CNE1000002M1	CN	HKD	China Merchants Bank Co Ltd	4.49%
CNE1000001Q4	CN	HKD	China CITIC Bank Corp Ltd	4.47%
HK0688002218	HK	HKD	China Overseas Land & Investment Ltd	4.41%
CNE100000593	CN	HKD	PICC Property and Casualty Co Ltd	3.50%
HK3377040226	CN	HKD	Sino-Ocean Land Holdings Ltd	1.93%
KYG2108Y1052	HK	HKD	China Resources Land Ltd	1.92%
HK0000055878	HK	HKD	China Taiping Insurance Hldgs Co Ltd	1.75%
KYG3225A1031	CN	HKD	Evergrande Real Estate Group Ltd	1.67%
KYG810431042	CN	HKD	Shimao Property Holdings Ltd	1.53%
KYG750041041	CN	HKD	Renhe Commercial Holdings Co Ltd	1.42%
HK0165000859	HK	HKD	China Everbright Ltd	1.36%
KYG011981035	CN	HKD	Agile Property Holdings Ltd	1.35%
HK0119000674	HK	HKD	Poly (Hong Kong) Investments Ltd	1.18%
KYG5635P1090	CN	HKD	Longfor Properties Co Ltd	1.14%
KYG826001003	CN	HKD	SOHO China Ltd	1.00%
KYG245241032	CN	HKD	Country Garden Holdings Co Ltd	0.91%
CNE100000569	CN	HKD	Guangzhou R&F Properties Co Ltd	0.89%
KYG811511131	CN	HKD	Shui On Land Ltd	0.86%
US26852W1036	CN	USD	E House China Holdings Ltd	0.74%
HK0817039453	HK	HKD	Franshion Properties (China) Ltd	0.71%
CNE100000HF9	CN	HKD	China Minsheng Banking Corp Ltd	0.65%
KYG532241042	HK	HKD	KWG Property Holding Ltd	0.63%

ANALYSIS

Market capitalisation (in million EUR):	907,810.8
Index price earnings ratio (weighted):	15.3
Dividend yield (weighted):	2.44%

TOP & FLOP MOVER SINCE LAST ADJUSTMENT

Company	in index points	in %
Evergrande Real Estate Group Ltd	0.21	15.06%
Agile Property Holdings Ltd	0.18	16.41%
Longfor Properties Co Ltd	0.15	15.91%
Ping An Insurance (Group) Co of China Ltd	0.11	2.24%
Country Garden Holdings Co Ltd	0.05	5.43%
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China CITIC Bank Corp Ltd	-0.57	-11.71%
China Overseas Land & Investment Ltd	-0.63	-12.98%
Industrial And Commercial Bank of China Ltd	-0.66	-6.44%
China Life Insurance Co Ltd	-0.73	-7.14%
Bank of China Ltd	-0.91	-8.88%

CURRENCY EXPOSURE

Hong Kong Dollar (HKD):	98.7%
US Dollar (USD):	1.3%

*Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.