

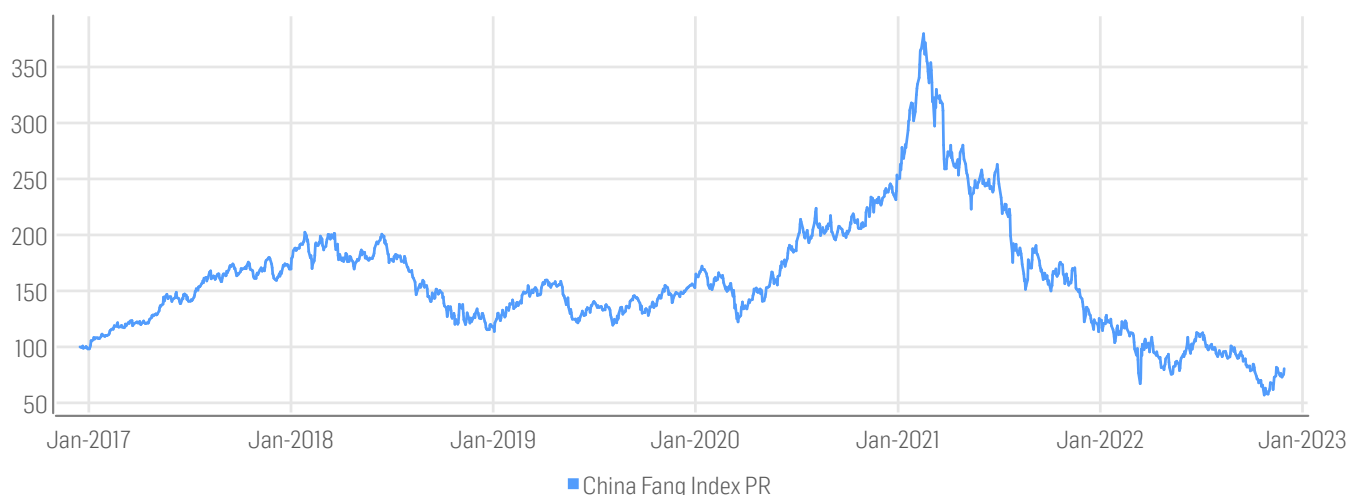
# FACTSHEET - AS OF 29-Nov-2022

## China Fang Index PR

### DESCRIPTION

China has long been the world's most populous country, and with 800 million internet users and cutting edge internet companies, its ascension as a technology superpower is undeniable. The Prime China Fang Index has been created to provide investors with a reference measure that enables them to track both event-driven news and long-term trends in China internet companies. To be considered as part of the China internet company universe a company must satisfy the following requirements: 1. Headquartered in China or Hong Kong, and not incorporated in the US, 2. Listed on a US securities exchange or have an ADR listed on a US securities exchange, and 3. Classified as an internet company. Internet Companies are those that are (a) dependent on transactions that they, or their customers, execute or facilitate on the internet, or (b) distribute their products or services on the internet, or (c) rely on their own internet-based user interface for customers to engage in business with the company or with third-parties. They include, but are not limited to, companies in the following industries: Internet Software & Services, Home Entertainment Software, Internet Retail, Mobile Internet, Internet Commerce, Financial Services, Social Media, Internet Advertising, Travel Platforms, Internet Radio, Cloud Computing, Enterprise Software, Networking, Website Development and Digital Marketing Platforms.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA6002 / SLA600	Base Value / Base Date	100 Points / 16.12.2016
Bloomberg / Reuters	CFANG Index / .CFANG	Last Price	80.58
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	China	Calculation	09:00am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 16.12.2016
Index Members	30		

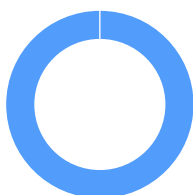
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	38.38%	-18.85%	-15.85%	-34.15%	-35.04%	-19.42%
Performance (p.a.)						-3.56%
Volatility (p.a.)	80.32%	71.57%	62.21%	73.96%	74.68%	43.78%
High	81.84	99.31	112.82	135.41	128.27	379.74
Low	57.82	56.98	56.98	56.98	56.98	56.98
Sharpe Ratio*	63.66	-0.85	-0.54	-0.52	-0.56	-0.17
Max. Drawdown	-10.78%	-42.62%	-49.49%	-57.92%	-55.58%	-84.99%
VaR 95 \ 99				-98.7% \ -210.0%		-72.1% \ -118.4%
CVaR 95 \ 99				-148.5% \ -228.6%		-99.6% \ -154.2%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

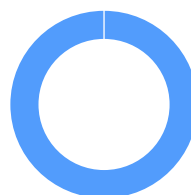
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• KY 100.0%



## COMPONENTS AS OF 29-Nov-2022

Ticker	Currency	Country	Company	Index Weight (%)
PDD UW Equity	USD	KY	PINDUODUO INC	8.44%
TME UN Equity	USD	KY	TENCENT MUSIC ENTERTAINMENT GROUP	7.49%
FUTU UQ Equity	USD	KY	FUTU HOLDINGS LTD-ADR	6.55%
TCOM UW Equity	USD	KY	TRIP.COM GROUP LTD	6.40%
BEKE UN Equity	USD	KY	KE HOLDINGS INC	6.22%
JD UW Equity	USD	KY	JD.COM INC	5.48%
VIPS UN Equity	USD	KY	VIPSHOP HOLDINGS LTD	4.92%
YMM UN Equity	USD	KY	FULL TRUCK ALLIANCE -SPN ADR	4.66%
BABA UN Equity	USD	KY	ALIBABA GROUP HOLDING-SP ADR	4.59%
BIDU UW Equity	USD	KY	BAIDU INC - SPON ADR	4.32%
BILI UW Equity	USD	KY	BILIBILI INC-SPONSORED ADR	3.84%
BZ UW Equity	USD	KY	KANZHUN LTD	3.54%
NIO UN Equity	USD	KY	NIO INC - ADR	3.52%
ATHM UN Equity	USD	KY	AUTOHOME INC-ADR	3.46%
NTES UW Equity	USD	KY	NETEASE INC-ADR	3.35%
Ticker	Currency	Country	Company	Index Weight (%)
LI UW Equity	USD	KY	LI AUTO INC	3.17%
WB UW Equity	USD	KY	WEIBO CORP	3.13%
CD UW Equity	USD	KY	CHINDATA GROUP HOLDINGS LTD	2.29%
GDS UQ Equity	USD	KY	GDS HOLDINGS LTD	2.17%
IQ UW Equity	USD	KY	IQIYI INC	2.04%
QFIN UW Equity	USD	KY	360 DIGITECH INC -ADR	1.87%
XPEV UN Equity	USD	KY	XPENG INC - ADR	1.78%
DADA UW Equity	USD	KY	DADA NEXUS LTD	1.39%
LU UN Equity	USD	KY	LUFAX HOLDING LTD	1.30%
MOMO UW Equity	USD	KY	HELLO GROUP INC	0.96%
DDL UN Equity	USD	KY	DINGDONG CAYMAN LTD -SPN ADR	0.87%
TIGR UW Equity	USD	KY	UP FINTECH HOLDING LTD - ADR	0.71%
VNET UW Equity	USD	KY	VNET GROUP INC	0.69%
KC UW Equity	USD	KY	KINGSOFT CLOUD HOLDINGS LTD	0.59%
BZUN UW Equity	USD	KY	BAOZUN INC	0.26%

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