

FACTSHEET - AS OF 23-Oct-2020

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



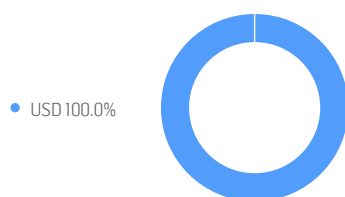
CHARACTERISTICS

ISIN / WKN	DE000SLA6002 / SLA600	Base Value / Base Date	100 Points / 16.12.2016
Bloomberg / Reuters	CFANG Index / .CFANG	Last Price	205.97
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	15		

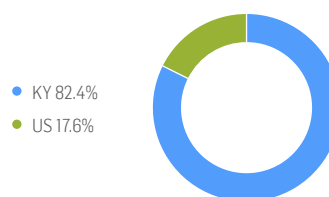
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.83%	6.72%	37.87%	43.47%	34.71%	105.97%
Performance (p.a.)	-	-	-	-	-	20.63%
Volatility (p.a.)	24.61%	30.74%	32.96%	35.40%	37.46%	31.08%
High	218.88	223.80	223.80	223.80	223.80	223.80
Low	197.73	195.52	140.74	122.28	122.28	98.22
Sharpe Ratio	1.00	0.98	2.78	1.24	1.17	0.65
Max. Drawdown	-6.02%	-12.64%	-12.64%	-28.97%	-28.97%	-43.80%
VaR 95 \ 99				-55.2% \ -96.9%		-52.5% \ -86.6%
CVaR 95 \ 99				-85.2% \ -137.3%		-73.1% \ -103.0%

Composition by Currencies



Composition by Countries



COMPONENTS AS OF 23-Oct-2020

Ticker	Currency	Country	Company	Index Weight (%)
BABA UN Equity	USD	KY	ALIBABA GROUP HOLDING-SP ADR	14.38%
PDD UW Equity	USD	KY	PINDUODUO INC	11.12%
BIDU UW Equity	USD	KY	BAIDU INC - SPON ADR	10.56%
GSX UN Equity	USD	US	GSX TECHEDU INC- ADR	9.62%
BILI UW Equity	USD	KY	BILIBILI INC-SPONSORED ADR	8.73%
TCOM UW Equity	USD	US	TRIP.COM GROUP LTD	8.03%
IQ UW Equity	USD	KY	IQIYI INC	8.00%
TME UN Equity	USD	KY	TENCENT MUSIC ENTERTAINMENT GROUP	6.61%
WB UW Equity	USD	KY	WEIBO CORP	4.82%
VIPS UN Equity	USD	KY	VIPSHOP HOLDINGS LTD	4.19%
MOMO UW Equity	USD	KY	MOMO INC	3.93%
ATHM UN Equity	USD	KY	AUTOHOME INC-ADR	3.45%
BZUN UW Equity	USD	KY	BAOZUN INC	2.78%
YY UW Equity	USD	KY	JOYY INC	2.51%
SINA UW Equity	USD	KY	SINA CORP	1.27%

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