

FACTSHEET - AS OF 19-Jan-2022

China Fang Index NTR

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	DE000SLA6010 / SLA601	Base Value / Base Date	100 Points / 16.12.2016
Bloomberg / Reuters	CFANGNTR Index / .CFANGNTR	Last Price	122.66
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return 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		

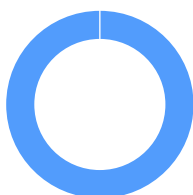
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.30%	-30.63%	-38.80%	-60.79%	-1.88%	22.66%
Performance (p.a.)						4.09%
Volatility (p.a.)	63.44%	53.67%	54.62%	49.46%	47.69%	35.68%
High	129.27	176.82	200.43	381.72	129.27	381.72
Low	114.44	114.44	114.44	114.44	115.46	98.22
Sharpe Ratio*	1.38	-1.44	-1.16	-1.24	-0.64	0.11
Max. Drawdown	-8.61%	-35.28%	-42.90%	-70.02%	-7.64%	-70.02%
VaR 95 \ 99				-84.6% \ -138.7%		-61.1% \ -91.8%
CVaR 95 \ 99				-111.2% \ -152.8%		-83.4% \ -118.8%

* 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).

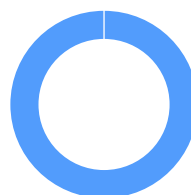
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• KY 100.0%



COMPONENTS AS OF 19-Jan-2022

Ticker	Currency	Country	Company	Index Weight (%)
BIDU UW Equity	USD	KY	BAIDU INC - SPON ADR	5.68%
PDD UW Equity	USD	KY	PINDUODUO INC	5.66%
BABA UN Equity	USD	KY	ALIBABA GROUP HOLDING-SP ADR	5.64%
NTES UW Equity	USD	KY	NETEASE INC-ADR	5.48%
XPEV UN Equity	USD	KY	XPENG INC - ADR	5.19%
LI UW Equity	USD	KY	LI AUTO INC	5.15%
JD UW Equity	USD	KY	JD.COM INC	4.97%
WB UW Equity	USD	KY	WEIBO CORP	4.66%
NIO UN Equity	USD	KY	NIO INC - ADR	4.60%
TME UN Equity	USD	KY	TENCENT MUSIC ENTERTAINMENT GROUP	4.49%
BEKE UN Equity	USD	KY	KE HOLDINGS INC	4.43%
TCOM UW Equity	USD	KY	TRIP.COM GROUP LTD	3.94%
FUTU UQ Equity	USD	KY	FUTU HOLDINGS LTD-ADR	3.68%
YMM UN Equity	USD	KY	FULL TRUCK ALLIANCE -SPN ADR	3.56%
GDS UQ Equity	USD	KY	GDS HOLDINGS LTD	3.46%
Ticker	Currency	Country	Company	Index Weight (%)
BZ UW Equity	USD	KY	KANZHUN LTD	3.38%
LU UN Equity	USD	KY	LUFAX HOLDING LTD	3.35%
DIDI UN Equity	USD	KY	DIDI GLOBAL INC	3.29%
VIPS UN Equity	USD	KY	VIPSHOP HOLDINGS LTD	3.20%
BILI UW Equity	USD	KY	BILIBILI INC-SPONSORED ADR	2.78%
ATHM UN Equity	USD	KY	AUTOHOME INC-ADR	2.50%
YY UW Equity	USD	KY	JOYY INC	2.04%
IQ UW Equity	USD	KY	IQIYI INC	1.96%
QFIN UW Equity	USD	KY	360 DIGITECH INC -ADR	1.61%
KC UW Equity	USD	KY	KINGSOFT CLOUD HOLDINGS LTD	1.44%
DADA UW Equity	USD	KY	DADA NEXUS LTD	1.36%
MOMO UW Equity	USD	KY	HELLO GROUP INC	0.94%
API UW Equity	USD	KY	AGORA INC-ADR	0.73%
BZUN UW Equity	USD	KY	BAOZUN INC	0.49%
TIGR UW Equity	USD	KY	UP FINTECH HOLDING LTD - ADR	0.36%

DISCLAIMER

© Solactive AG, 2022. All rights reserved.


The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.