

FACTSHEET – 22.03.2019

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	146.15
Index Calculator	Solactive AG	52W High	201.00
Index Type	China	52W Low	114.01
Index Currency	USD	Calculation	09:00am to 4:50pm (EST), every 15 seconds
Index Members	15	History	Available daily back to 16.12.2016
Dividends	Reinvested (Total Return Index)		

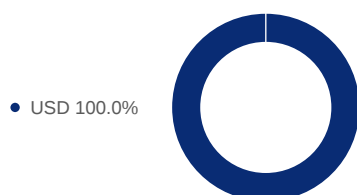
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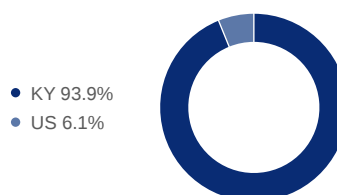
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.2%	26.5%	-3.6%	-19.7%	24.0%	46.2%
Performance (p.a.)	-	-	-	-	-	18.3%
Volatility (p.a.)	33.1%	35.6%	41.0%	35.0%	36.5%	29.1%
High	155.04	155.04	155.04	201.00	155.04	202.72
Low	139.36	114.01	114.01	114.01	114.01	98.22
Sharpe Ratio	1.35	4.41	-0.24	-0.65	4.42	0.53
Max. Drawdown	-6.2%	-6.2%	-24.8%	-43.3%	-6.2%	-43.8%
VaR 95 \ 99				-65.2% \ -85.7%		-51.6% \ -76.3%
CVaR 95 \ 99				-76.9% \ -93.6%		-67.9% \ -87.2%

Composition by Currencies



Composition by Countries



COMPONENTS AS OF 22.03.2019

Ticker	Currency	Country	Company	Weight
BABA UN Equity	USD	KY	ALIBABA GROUP HOLDING-SP ADR	12.50%
JD UW Equity	USD	KY	JD.COM INC	12.39%
CTRP UW Equity	USD	KY	CTRIP.COM INTERNATIONAL-ADR	11.01%
BIDU UW Equity	USD	KY	BAIDU INC - SPON ADR	9.52%
IQ UW Equity	USD	KY	IQIYI INC	8.83%
NTES UW Equity	USD	KY	NETEASE INC-ADR	8.80%
MOMO UW Equity	USD	KY	MOMO INC	7.33%
WB UW Equity	USD	KY	WEIBO CORP	6.22%
PDD UW Equity	USD	US	PINDUODUO INC	6.15%
YY UW Equity	USD	KY	YY INC-ADR	3.85%
BZUN UW Equity	USD	KY	BAOZUN INC	3.64%
BILI UW Equity	USD	KY	BILIBILI INC-SPONSORED ADR	3.24%
ATHM UN Equity	USD	KY	AUTOHOME INC-ADR	3.06%
WUBA UN Equity	USD	KY	58.COM INC	2.29%
SINA UW Equity	USD	KY	SINA CORP	1.16%



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For more information, please visit www.solactive.com.

* 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.

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