

FACTSHEET - AS OF 16-Apr-2021

China Fang Index GTR

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



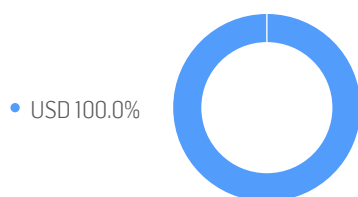
CHARACTERISTICS

ISIN / WKN	DE000SLA6028 / SLA602	Base Value / Base Date	100 Points / 16.12.2016
Bloomberg / Reuters	- / .CFANGGTR	Last Price	264.54
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	15		

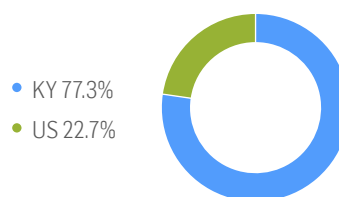
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-18.87%	-5.34%	23.77%	76.49%	5.30%	164.54%
Performance (p.a.)	-	-	-	-	-	25.18%
Volatility (p.a.)	47.58%	50.82%	43.20%	38.30%	49.80%	32.65%
High	326.07	381.72	381.72	381.72	381.72	381.72
Low	260.31	260.31	206.68	141.42	251.23	98.22
Sharpe Ratio	-1.94	-0.40	1.25	2.03	0.39	0.76
Max. Drawdown	-20.17%	-31.81%	-31.81%	-31.81%	-31.81%	-43.76%
VaR 95 \ 99				-52.9% \ -94.0%		-53.2% \ -86.6%
CVaR 95 \ 99				-84.8% \ -147.5%		-75.8% \ -111.1%

Composition by Currencies



Composition by Countries



COMPONENTS AS OF 16-Apr-2021

Ticker	Currency	Country	Company	Index Weight (%)
BIDU UW Equity	USD	KY	BAIDU INC - SPON ADR	13.17%
BILI UW Equity	USD	KY	BILIBILI INC-SPONSORED ADR	12.03%
NTES UW Equity	USD	KY	NETEASE INC-ADR	10.76%
FUTU UQ Equity	USD	US	FUTU HOLDINGS LTD-ADR	10.41%
BABA UN Equity	USD	KY	ALIBABA GROUP HOLDING-SP ADR	10.35%
PDD UW Equity	USD	KY	PINDUODUO INC	9.26%
YY UW Equity	USD	KY	JOYY INC	6.34%
TCOM UW Equity	USD	US	TRIP.COM GROUP LTD	6.13%
VIPS UN Equity	USD	KY	VIPSHOP HOLDINGS LTD	5.58%
TME UN Equity	USD	KY	TENCENT MUSIC ENTERTAINMENT GROUP	4.27%
IQ UW Equity	USD	KY	IQIYI INC	4.15%
GSX UN Equity	USD	US	GSX TECHEDU INC- ADR	2.71%
KC UW Equity	USD	US	KINGSOFT CLOUD HOLDINGS LTD	1.88%
DADA UW Equity	USD	US	DADA NEXUS LTD	1.57%
WB UW Equity	USD	KY	WEIBO CORP	1.39%

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