

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Metaverse Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOETQ2 / SLOETQ | Base Value / Base Date | 1000 Points / 09.05.2016                    |
| Bloomberg / Reuters | / .SOLMETAN           | Last Price             | 3785.25                                     |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                  |
| Index Type          | NTR                   | Calculation            | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 09.05.2016          |
| Index Members       | 30                    |                        |   |

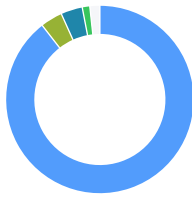
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception  |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance        | -3.90%  | -0.91%  | 22.04%  | 23.05%          | -0.50%  | 278.53%          |
| Performance (p.a.) |         |         |         |                 |         | 18.19%           |
| Volatility (p.a.)  | 24.21%  | 23.58%  | 21.85%  | 22.34%          | 22.78%  | 29.15%           |
| High               | 3977.24 | 4056.99 | 4056.99 | 4056.99         | 4056.99 | 6857.80          |
| Low                | 3602.18 | 3602.18 | 3152.14 | 3028.12         | 3602.18 | 997.57           |
| Sharpe Ratio*      | -1.80   | -0.38   | 2.04    | 0.81            | -0.30   | 0.44             |
| Max. Drawdown      | -9.43%  | -11.21% | -11.21% | -21.88%         | -11.21% | -66.20%          |
| VaR 95 \ 99        |         |         |         | -35.0% \ -53.1% |         | -47.7% \ -84.0%  |
| CVaR 95 \ 99       |         |         |         | -45.6% \ -58.0% |         | -71.8% \ -110.1% |

\* 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).

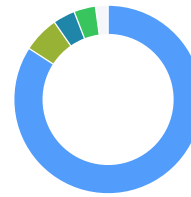
## COMPOSITION BY CURRENCIES

- USD 89.5%
- TWD 3.8%
- KRW 3.7%
- EUR 1.3%
- Others 1.7%



## COMPOSITION BY COUNTRIES

- US 84.1%
- KY 6.2%
- TW 3.8%
- KR 3.7%
- Others 2.2%



## TOP COMPONENTS AS OF 26-Apr-2024

| Company                | Ticker          | Country | Currency | Index Weight (%) |
|------------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP            | NVDA UW Equity  | US      | USD      | 14.47%           |
| META PLATFORMS INC     | META UW Equity  | US      | USD      | 11.10%           |
| AMAZON.COM INC         | AMZN UW Equity  | US      | USD      | 8.84%            |
| APPLE INC              | AAPL UW Equity  | US      | USD      | 7.28%            |
| ALPHABET INC-CL A      | GOOGL UW Equity | US      | USD      | 7.22%            |
| MICROSOFT CORP         | MSFT UW Equity  | US      | USD      | 5.68%            |
| ADVANCED MICRO DEVICES | AMD UW Equity   | US      | USD      | 5.56%            |
| CEVA INC               | CEVA UW Equity  | US      | USD      | 3.45%            |
| HIMAX TECHNOLOGIES INC | HIMX UW Equity  | KY      | USD      | 3.36%            |
| SNAP INC               | SNAP UN Equity  | US      | USD      | 3.33%            |

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