

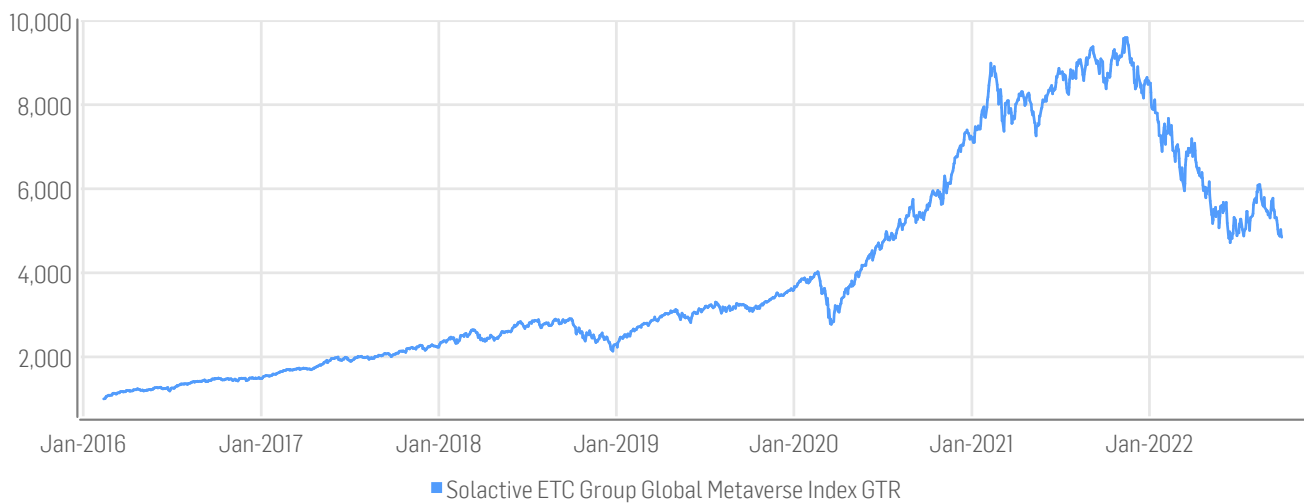
FACTSHEET - AS OF 30-Sep-2022

Solactive ETC Group Global Metaverse Index GTR

DESCRIPTION

Representation of companies that potentially stand to benefit from the adoption and usage of technologies expected to grow and support the functioning of the metaverse. This includes companies from the following industries: Augmented / virtual reality, creator economy, digital infrastructure, digital marketplace, gaming, and digital payments.

HISTORICAL PERFORMANCE



CHARACTERISTICS

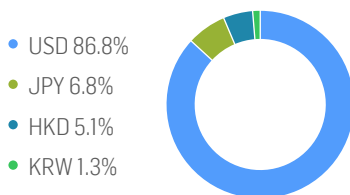
ISIN / WKN	DE000SLOEXE0 / SLOEXE	Base Value / Base Date	1000 Points / 12.02.2016
Bloomberg / Reuters	/ .SGLMETAT	Last Price	4847.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 12.02.2016
Index Members	50		

STATISTICS

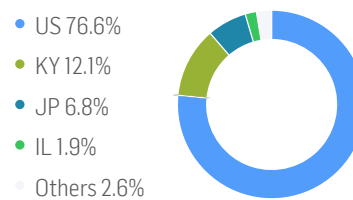
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.54%	-2.13%	-29.02%	-43.06%	-42.92%	384.71%
Performance (p.a.)						26.87%
Volatility (p.a.)	31.12%	36.57%	42.43%	38.68%	42.00%	25.66%
High	5776.15	6099.59	7084.41	9598.73	8515.74	9598.73
Low	4847.05	4847.05	4717.49	4717.49	4717.49	1000.00
Sharpe Ratio*	-2.59	-0.31	-1.25	-1.20	-1.33	0.93
Max. Drawdown	-16.09%	-20.53%	-33.41%	-50.85%	-44.60%	-50.85%
VaR 95 \ 99				-68.7% \ -93.8%		-44.8% \ -72.6%
CVaR 95 \ 99				-85.5% \ -115.2%		-64.2% \ -97.5%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 30-Sep-2022

Company	Ticker	Country	Currency	Index Weight (%)
SNAP INC	SNAP UN Equity	US	USD	4.97%
PTC INC	PTC UW Equity	US	USD	4.92%
APPLE INC	AAPL UW Equity	US	USD	4.72%
META PLATFORMS INC	META UW Equity	US	USD	4.42%
ROBLOX CORP	RBLX UN Equity	US	USD	4.12%
NVIDIA CORP	NVDA UW Equity	US	USD	3.82%
UNITY SOFTWARE INC	U UN Equity	US	USD	3.21%
PINDUODUO INC	PDD UW Equity	KY	USD	2.51%
NUTANIX INC	NTNX UW Equity	US	USD	2.30%
TWITTER INC	TWTR UN Equity	US	USD	1.94%

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