

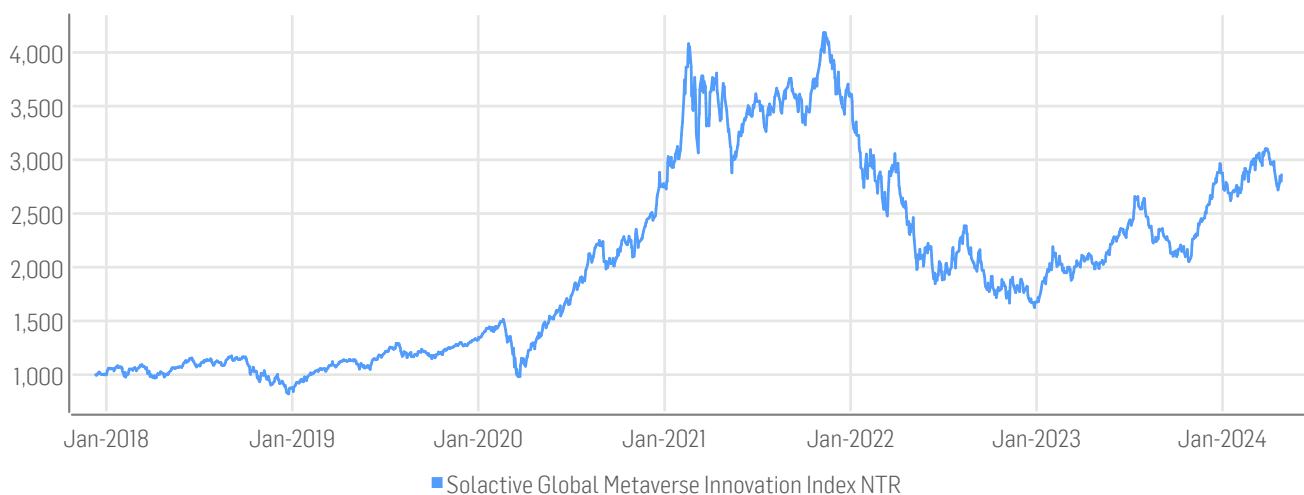
FACTSHEET - AS OF 26-Apr-2024

Solactive Global Metaverse Innovation Index NTR

DESCRIPTION

Representation of companies that provide or use innovative technologies to offer products and services around the metaverse and supporting blockchain technologies. Companies that fail the UNGC principles or have business operations in controversial weapons are excluded.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFAG0 / SLOFAG	Base Value / Base Date	1000 Points / 11.12.2017
Bloomberg / Reuters	/ .SMETAIVN	Last Price	2861.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 11.12.2017
Index Members	60		

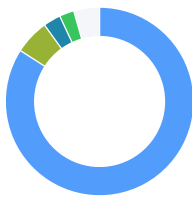
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.81%	5.44%	39.51%	41.38%	-0.55%	186.11%
Performance (p.a.)						17.93%
Volatility (p.a.)	22.86%	25.89%	23.96%	23.18%	25.11%	32.72%
High	3103.61	3103.61	3103.61	3103.61	3103.61	4185.17
Low	2719.59	2662.05	2081.03	1987.77	2619.23	820.85
Sharpe Ratio*	-2.98	0.72	3.81	1.59	-0.28	0.39
Max. Drawdown	-12.37%	-12.37%	-12.37%	-22.84%	-12.37%	-61.18%
VaR 95 \ 99				-38.9% \ -48.1%		-55.0% \ -86.9%
CVaR 95 \ 99				-45.4% \ -54.6%		-76.8% \ -114.9%

* 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).

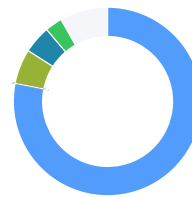
COMPOSITION BY CURRENCIES

- USD 84.1%
- KRW 6.0%
- TWD 3.0%
- EUR 2.5%
- Others 4.4%



COMPOSITION BY COUNTRIES

- US 78.1%
- KR 6.0%
- KY 4.8%
- IE 3.0%
- Others 8.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.15%
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	5.44%
META PLATFORMS INC	META UW Equity	US	USD	5.29%
BLOCK INC	SQ UN Equity	US	USD	4.52%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	4.44%
QUALCOMM INC	QCOM UW Equity	US	USD	3.72%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.70%
PAYPAL HOLDINGS INC.	PYPL UW Equity	US	USD	3.65%
APPLE INC	AAPL UW Equity	US	USD	3.53%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	3.29%

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