

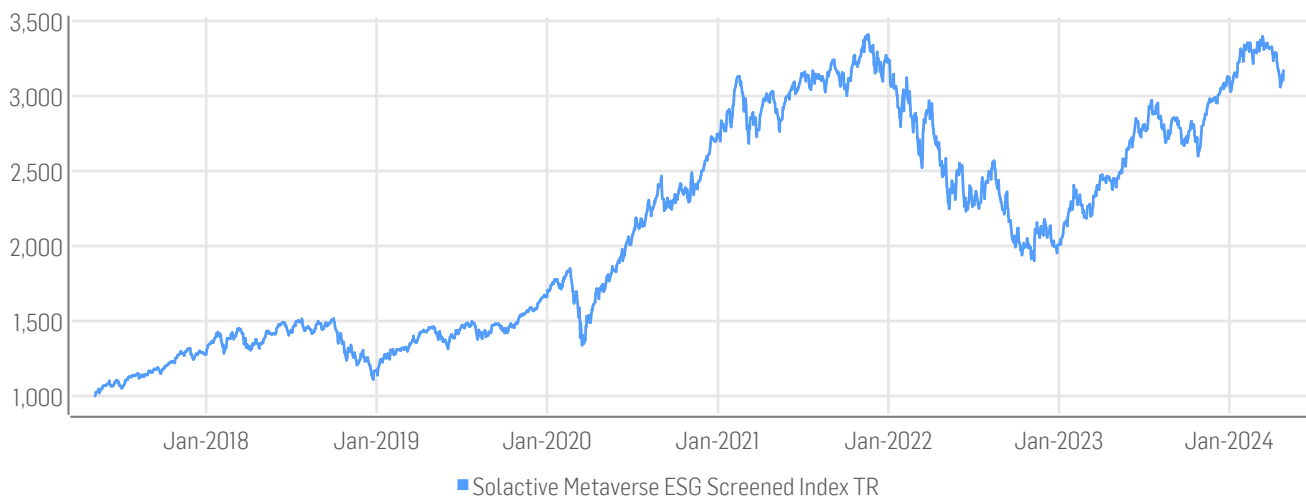
FACTSHEET - AS OF 26-Apr-2024

Solactive Metaverse ESG Screened Index TR

DESCRIPTION

Representation of securities that provide or use innovative technologies to offer products and services around the metaverse and that fulfill certain sustainability criteria (e.g. UNGC standards, business involvement criteria and minimum ESG Risk Score).

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFNY6 / SLOFNY	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/ .SOMETAST	Last Price	3169.86
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	50		

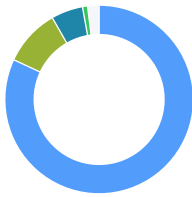
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.64%	-3.03%	21.02%	30.71%	1.47%	216.99%
Performance (p.a.)						18.01%
Volatility (p.a.)	17.49%	16.83%	14.98%	16.49%	16.39%	22.79%
High	3327.65	3397.73	3397.73	3397.73	3397.73	3409.02
Low	3059.38	3059.38	2652.72	2392.37	3029.81	1000.00
Sharpe Ratio*	-2.82	-1.01	2.80	1.57	-0.05	0.56
Max. Drawdown	-8.06%	-9.96%	-9.96%	-12.50%	-9.96%	-44.19%
VaR 95 \ 99				-26.8% \ -42.8%		-37.8% \ -62.7%
CVaR 95 \ 99				-35.2% \ -48.0%		-53.7% \ -82.6%

* 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).

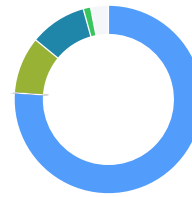
COMPOSITION BY CURRENCIES

- USD 81.9%
- JPY 9.8%
- HKD 5.4%
- TWD 0.9%
- Others 2.0%



COMPOSITION BY COUNTRIES

- US 76.1%
- JP 9.8%
- KY 9.8%
- LU 1.3%
- Others 3.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.18%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	5.38%
META PLATFORMS INC	META UW Equity	US	USD	5.33%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.20%
ORACLE CORP	ORCL UN Equity	US	USD	5.02%
NETEASE INC	9999 HK Equity	KY	HKD	4.73%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.72%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.72%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	4.61%
ELECTRONIC ARTS INC	EA UW Equity	US	USD	4.14%

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