

FACTSHEET - AS OF 31-May-2023

ProShares Online Retail Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA42N9 / SLA42N	Base Value / Base Date	1000 Points / 31.06.2017
Bloomberg / Reuters	PSOONLNP Index / .PSOONLNP	Last Price	1172.39
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.06.2017
Index Members	25		

STATISTICS

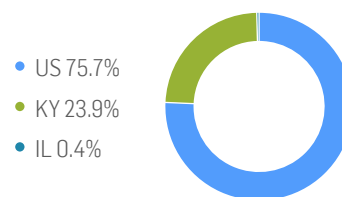
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.81%	-4.14%	-10.17%	-14.79%	3.86%	17.24%
Performance (p.a.)						2.73%
Volatility (p.a.)	31.97%	29.47%	34.99%	42.60%	34.93%	33.37%
High	1235.24	1264.41	1541.46	1577.43	1541.46	3668.45
Low	1141.62	1136.97	1095.37	1040.21	1128.79	992.20
Sharpe Ratio*	0.17	-0.71	-0.70	-0.47	0.13	-0.07
Max. Drawdown	-6.69%	-10.08%	-26.24%	-34.06%	-26.24%	-71.64%
VaR 95 \ 99				-73.0% \ -92.2%		-60.1% \ -88.5%
CVaR 95 \ 99				-85.6% \ -106.4%		-77.5% \ -110.2%

* 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 31-May-2023

Company	Ticker	Country	Currency	Index Weight (%)
AMAZON.COM INC	AMZN UW Equity	US	USD	27.39%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	12.11%
EBAY INC	EBAY UW Equity	US	USD	6.41%
DOORDASH INC	DASH UN Equity	US	USD	4.57%
PINDUODUO INC	PDD UW Equity	KY	USD	4.40%
COUPANG INC	CPNG UN Equity	US	USD	4.26%
SEA LTD	SE UN Equity	KY	USD	3.89%
XOMETRY INC-A	XMTR UW Equity	US	USD	3.83%
FIGS INC-CLASS A	FIGS UN Equity	US	USD	3.62%
WAYFAIR INC	W UN Equity	US	USD	3.34%
CHEWY INC - CLASS A	CHWY UN Equity	US	USD	3.29%
QURATE RETAIL INC	QRTEA UW Equity	US	USD	3.29%
MERCADOLIBRE INC	MELI UW Equity	US	USD	3.28%

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Company	Ticker	Country	Currency	Index Weight (%)
OVERSTOCK.COM INC	OSTK UQ Equity	US	USD	2.89%
ETSY INC	ETSY UW Equity	US	USD	2.82%
JD.COM INC	JD UW Equity	KY	USD	2.68%
CONTEXTLOGIC INC	WISH UW Equity	US	USD	2.54%
REVOLVE GROUP INC	RVLV UN Equity	US	USD	2.08%
SHUTTERSTOCK INC	SSTK UN Equity	US	USD	2.08%
VIPSHOP HOLDINGS LTD	VIPS UN Equity	KY	USD	0.31%
GLOBAL-E ONLINE LTD	GLBE UW Equity	IL	USD	0.24%
FARFETCH LTD	FTCH UN Equity	KY	USD	0.24%
DADA NEXUS LTD	DADA UW Equity	KY	USD	0.16%
FIVERR INTERNATIONAL LTD	FVRR UN Equity	IL	USD	0.15%
DINGDONG CAYMAN LTD -SPN ADR	DDL UN Equity	KY	USD	0.13%

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