

FACTSHEET - AS OF 02-Oct-2023

Solactive E-commerce Index

DESCRIPTION

The Solactive E-commerce Index tracks the price movements in shares of companies which are active in the field of E-commerce. This may include companies that operate E-commerce platforms, provide E-commerce software, analytics or services, and/or primarily sell goods and services online and generate the majority of their overall revenue from online retail.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA63W6 / SLA63W	Base Value / Base Date	1000 Points / 31.10.2018
Bloomberg / Reuters	SOLEBIZ / SOLEBIZ	Last Price	1208.45
Index Calculator	Solactive AG	Dividends	Reinvested (Net Total Return Index)
Index Type	Net Total Return Index	Calculation	09:00am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.10.2018
Index Members	40		

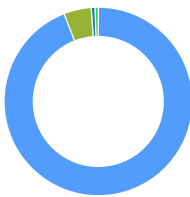
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.85%	-3.43%	3.67%	16.02%	11.67%	20.85%
Performance (p.a.)						3.92%
Volatility (p.a.)	15.86%	23.06%	23.02%	29.68%	25.37%	30.83%
High	1288.68	1390.71	1390.71	1416.51	1416.51	2467.41
Low	1180.12	1180.12	1096.95	955.96	1082.17	846.84
Sharpe Ratio*	-3.98	-0.80	0.10	0.37	0.41	-0.04
Max. Drawdown	-9.03%	-15.14%	-15.14%	-22.56%	-22.56%	-61.26%
VaR 95 \ 99				-50.0% \ -61.6%		-51.3% \ -84.4%
CVaR 95 \ 99				-58.1% \ -64.8%		-70.7% \ -105.5%

* 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).

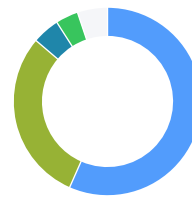
COMPOSITION BY CURRENCIES

- USD 94.1%
- JPY 4.7%
- GBP 0.7%
- AUD 0.6%



COMPOSITION BY COUNTRIES

- US 56.6%
- KY 29.6%
- JP 4.7%
- IL 3.9%
- Others 5.2%



COMPONENTS AS OF 02-Oct-2023

Ticker	Currency	Country	Company	Index Weight (%)
PDD UW Equity	USD	KY	PINDUODUO INC	5.49%
WSM UN Equity	USD	US	WILLIAMS-SONOMA INC	5.29%
MELI UW Equity	USD	US	MERCADOLIBRE INC	4.89%
BKNG UW Equity	USD	US	BOOKING HOLDINGS INC	4.86%
4755 JT Equity	JPY	JP	RAKUTEN GROUP INC	4.36%
AMZN UW Equity	USD	US	AMAZON.COM INC	4.29%
GDDY UN Equity	USD	US	GODADDY INC	4.27%
NTES UW Equity	USD	KY	NETEASE INC-ADR	4.23%
EBAY UW Equity	USD	US	EBAY INC	4.21%
TCOM UW Equity	USD	KY	TRIP.COM GROUP LTD	4.10%
VIPS UN Equity	USD	KY	VIPSHOP HOLDINGS LTD	4.08%
BABA UN Equity	USD	KY	ALIBABA GROUP HOLDING-SP ADR	3.99%
GLBE UW Equity	USD	IL	GLOBAL-E ONLINE LTD	3.89%
W UN Equity	USD	US	WAYFAIR INC	3.86%
CSGP UW Equity	USD	US	COSTAR GROUP INC	3.82%

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Ticker	Currency	Country	Company	Index Weight (%)
EXPE UW Equity	USD	US	EXPEDIA GROUP INC	3.80%
ACVA UW Equity	USD	US	ACV AUCTIONS INC-A	3.54%
SHOP UN Equity	USD	CA	SHOPIFY INC	3.42%
TRIP UW Equity	USD	US	TRIPADVISOR INC.	3.29%
JD UW Equity	USD	KY	JD.COM INC	3.29%
SE UN Equity	USD	KY	SEA LTD	3.11%
ETSY UW Equity	USD	US	ETSY INC	3.09%
SSTK UN Equity	USD	US	SHUTTERSTOCK INC	1.74%
OSTK UQ Equity	USD	US	OVERSTOCK.COM INC	1.25%
BIGC UQ Equity	USD	US	BIGCOMMERCE HOLDINGS INC	1.12%
GRPN UW Equity	USD	US	GROUPON INC.	0.76%
ASC LN Equity	GBP	GB	ASOS PLC	0.67%
TPW AT Equity	AUD	AU	TEMPLE & WEBSTER GROUP LTD	0.56%
LX UW Equity	USD	KY	LEXINFITECH HOLDINGS LTD	0.56%
JMIA UN Equity	USD	DE	JUMIA TECHNOLOGIES AG-ADR	0.54%
LPSN UW Equity	USD	US	LIVEPERSON INC	0.52%
VTEX UN Equity	USD	KY	VTEX -CLASS A	0.46%
PETS UW Equity	USD	US	PETMED EXPRESS INC	0.42%
QRTEA UW Equity	USD	US	QURATE RETAIL INC	0.38%
4477 JT Equity	JPY	JP	BASE INC	0.34%
EHTH UW Equity	USD	US	EHEALTH INC	0.33%
BZUN UW Equity	USD	KY	BAOZUN INC	0.31%
TREE UW Equity	USD	US	LENDINGTREE INC	0.30%
ANGI UW Equity	USD	US	ANGI INC	0.29%
LE UR Equity	USD	US	LANDS END INC	0.28%

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