

FACTSHEET - AS OF 17-Jun-2024

Solactive Elwood Global Blockchain USD NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCHW9	Base Value / Base Date	100 Points / 31.10.2018
Bloomberg / Reuters	SOLBCUNR Index/ .SOLBCUNR	Last Price	249.26
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 31.10.2018
Index Members	38		

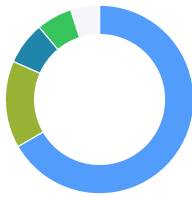
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.46%	4.08%	22.61%	61.08%	17.13%	149.26%
Performance (p.a.)						17.62%
Volatility (p.a.)	26.37%	37.08%	38.66%	32.26%	38.82%	26.43%
High	249.26	269.75	269.75	269.75	269.75	327.17
Low	233.15	216.95	182.42	145.05	182.42	86.20
Sharpe Ratio*	5.11	0.33	1.19	1.76	0.90	0.47
Max. Drawdown	-3.56%	-19.57%	-19.57%	-19.57%	-19.57%	-59.41%
VaR 95 \ 99				-47.9% \ -79.0%		-40.3% \ -71.2%
CVaR 95 \ 99				-61.6% \ -82.4%		-58.4% \ -90.3%

* 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 66.7%
- JPY 14.9%
- TWD 7.3%
- KRW 6.1%
- Others 5.0%



COMPOSITION BY COUNTRIES

- US 52.9%
- JP 14.9%
- CA 9.5%
- TW 7.3%
- Others 15.4%



TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
BITFARMS LTD/CANADA	BITF UQ Equity	CA	USD	8.40%
RIOT PLATFORMS INC	RIOT UR Equity	US	USD	6.19%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	5.50%
CIPHER MINING INC	CIFR UW Equity	US	USD	5.44%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.36%
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	5.12%
CLEANSARK INC	CLSK UR Equity	US	USD	4.86%
SBI HOLDINGS INC ORD	8473 JT Equity	JP	JPY	4.66%
BIT DIGITAL INC	BTBT UR Equity	KY	USD	4.31%
MARATHON DIGITAL HOLDINGS INC	MARA UR Equity	US	USD	3.76%

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