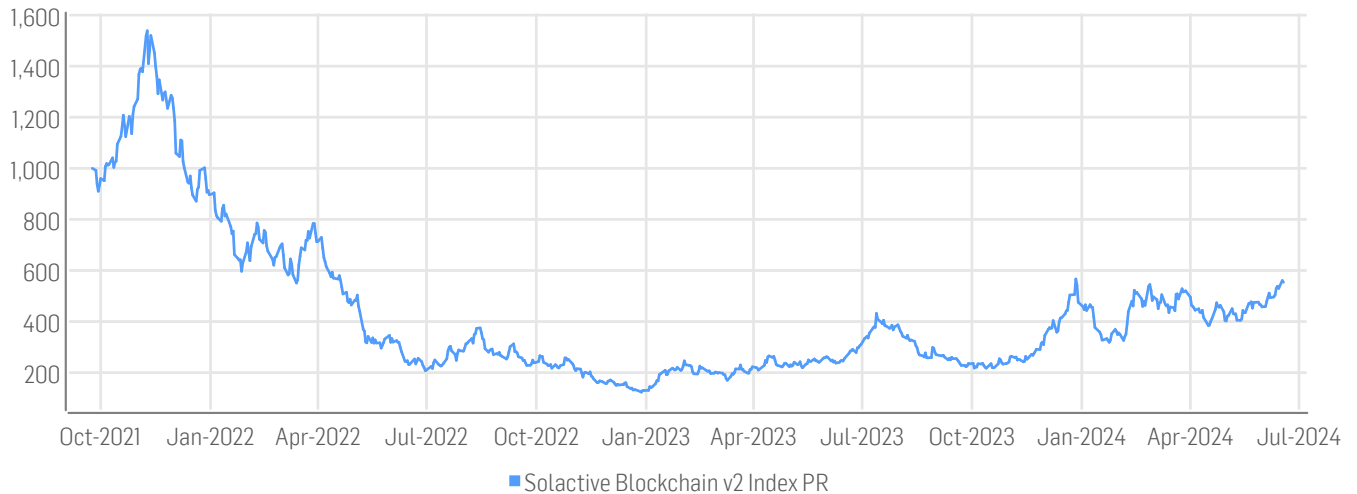


FACTSHEET - AS OF 18-Jun-2024

Solactive Blockchain v2 Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SL0D1U6 / SL0D1U | Base Value / Base Date | 1000 Points / 23.09.2021 |
| Bloomberg / Reuters | - / .SOBKCH2P | Last Price | 553.67 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 23.09.2021 |
| Index Members | 25 | | |

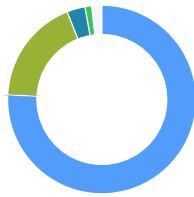
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-------------------|---------|-------------------|
| Performance | 27.26% | 9.32% | 16.16% | 90.09% | 16.42% | -44.63% |
| Performance (p.a.) | | | | | | -19.46% |
| Volatility (p.a.) | 51.93% | 66.63% | 81.66% | 75.05% | 80.41% | 76.05% |
| High | 560.63 | 560.63 | 566.66 | 566.66 | 560.63 | 1538.64 |
| Low | 452.57 | 384.71 | 318.71 | 217.50 | 318.71 | 123.61 |
| Sharpe Ratio* | 34.21 | 0.57 | 0.37 | 1.15 | 0.41 | -0.33 |
| Max. Drawdown | -5.17% | -27.21% | -43.76% | -49.64% | -32.98% | -91.97% |
| VaR 95 \ 99 | | | | -107.0% \ -160.7% | | -115.4% \ -179.2% |
| CVaR 95 \ 99 | | | | -138.2% \ -198.3% | | -152.9% \ -219.1% |

* 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).

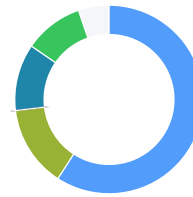
COMPOSITION BY CURRENCIES

- USD 75.8%
- CAD 18.2%
- EUR 3.1%
- HKD 1.2%
- Others 1.7%



COMPOSITION BY COUNTRIES

- US 59.1%
- CA 14.0%
- KY 11.5%
- AU 10.2%
- Others 5.3%



TOP COMPONENTS AS OF 18-Jun-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------|----------------|---------|----------|------------------|
| MARATHON DIGITAL HOLDINGS INC | MARA UR Equity | US | USD | 10.30% |
| IRIS ENERGY LTD | IREN UW Equity | AU | USD | 10.16% |
| CLEANSARK INC | CLSK UR Equity | US | USD | 9.99% |
| COINBASE GLOBAL INC -CLASS A | COIN UW Equity | US | USD | 9.85% |
| TERAWULF INC | WULF UR Equity | US | USD | 6.76% |
| RIOT PLATFORMS INC | RIOT UR Equity | US | USD | 6.61% |
| BITFARMS LTD/CANADA | BITF CT Equity | CA | CAD | 5.95% |
| HUT 8 CORP | HUT CT Equity | CA | CAD | 5.04% |
| APPLIED BLOCKCHAIN INC | APLD UW Equity | US | USD | 4.46% |
| GALAXY DIGITAL HOLDINGS LTD | GLXY CT Equity | KY | CAD | 4.22% |

DISCLAIMER

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