

FACTSHEET - AS OF 18-Jun-2024

Solactive Blockchain Index

DESCRIPTION

Representation of securities of companies that have business operations in the provision of blockchain technologies.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODNR5 / SLODNR	Base Value / Base Date	1000 Points / 29.06.2021
Bloomberg / Reuters	SOLBKCH Index/ .SOLBKCH	Last Price	509.03
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 29.06.2021
Index Members	25		

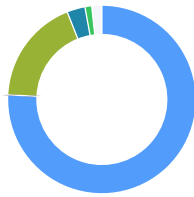
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	27.26%	8.97%	16.24%	90.21%	16.49%	-49.10%
Performance (p.a.)						-20.33%
Volatility (p.a.)	51.92%	66.77%	81.91%	75.18%	80.66%	74.84%
High	515.43	515.43	520.65	520.65	515.43	1413.65
Low	416.08	355.38	292.84	199.84	292.84	113.57
Sharpe Ratio*	34.22	0.55	0.37	1.15	0.41	-0.34
Max. Drawdown	-5.17%	-27.14%	-43.75%	-49.64%	-32.98%	-91.97%
VaR 95 \ 99				-107.0% \ -160.7%		-114.7% \ -176.8%
CVaR 95 \ 99				-138.7% \ -198.3%		-150.5% \ -213.4%

* 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).

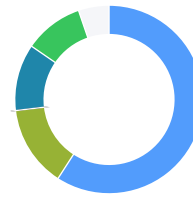
COMPOSITION BY CURRENCIES

- 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%

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