

# FACTSHEET - AS OF 20-May-2022

## Solactive Elwood Global Blockchain EUR NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCP94	Base Value / Base Date	100 Points / 31.10.2018
Bloomberg / Reuters	SOLBCENR Index/ .SOLBCENR	Last Price	193.22
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	EUR	History	Available daily back to 31.10.2018
Index Members	38		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-18.50%	-17.90%	-36.33%	-20.47%	-26.92%	93.22%
Performance (p.a.)						20.38%
Volatility (p.a.)	39.77%	34.18%	30.81%	26.27%	31.74%	24.30%
High	237.07	261.67	303.70	309.27	268.76	311.08
Low	186.69	186.69	186.69	186.69	186.69	87.00
Sharpe Ratio*	-2.29	-1.59	-1.93	-0.77	-1.74	0.86
Max. Drawdown	-21.25%	-28.65%	-38.53%	-39.64%	-30.54%	-39.99%
VaR 95 \ 99				-44.5% \ -68.7%		-37.4% \ -68.7%
CVaR 95 \ 99				-59.6% \ -90.1%		-58.1% \ -93.6%

\* 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 37.0%
- JPY 28.7%
- KRW 11.4%
- TWD 8.3%
- Others 14.6%



## COMPOSITION BY COUNTRIES

- US 30.4%
- JP 28.7%
- KR 11.4%
- TW 8.3%
- Others 21.2%



## TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
MONEX GROUP INC	8698 JT Equity	JP	JPY	6.02%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.86%
SBI HOLDINGS INC ORD	8473 JT Equity	JP	JPY	5.56%
KAKAO CORP	035720 KP Equity	KR	KRW	5.51%
STANDARD CHARTERED PLC	STAN LN Equity	GB	GBP	5.18%
REMIXPOINT CO LTD	3825 JT Equity	JP	JPY	4.98%
INTEL CORP	INTC UW Equity	US	USD	4.19%
CME GROUP INC	CME UW Equity	US	USD	4.04%
CANAAN INC	CAN UQ Equity	KY	USD	3.74%
NEXON CO. LTD	3659 JT Equity	JP	JPY	3.30%

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