

FACTSHEET - AS OF 01-May-2024

Solactive ETC Group Digital Assets and Blockchain Equity Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0DGU3	Base Value / Base Date	1000 Points / 16.06.2021
Bloomberg / Reuters	SOLDABEN Index/ .SOLDABEN	Last Price	462.91
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 16.06.2021
Index Members	30		

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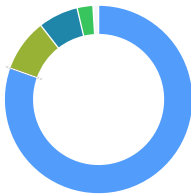
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-17.47%	13.43%	43.67%	57.82%	-6.75%	-53.71%
Performance (p.a.)						-23.50%
Volatility (p.a.)	46.15%	60.58%	57.80%	51.33%	59.38%	59.34%
High	560.89	585.44	585.44	585.44	585.44	1404.99
Low	461.31	386.64	306.00	277.03	383.79	200.11
Sharpe Ratio*	-2.07	1.01	1.79	1.04	-0.40	-0.49
Max. Drawdown	-17.75%	-21.20%	-31.71%	-38.95%	-22.69%	-85.76%
VaR 95 \ 99				-73.6% \ -114.0%		-95.7% \ -144.2%
CVaR 95 \ 99				-96.7% \ -129.7%		-125.2% \ -186.6%

* 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).

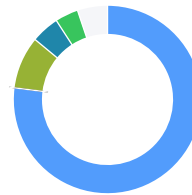
COMPOSITION BY CURRENCIES

- USD 80.4%
- JPY 9.0%
- CAD 6.9%
- EUR 2.7%
- Others 1.0%



COMPOSITION BY COUNTRIES

- US 77.0%
- JP 9.0%
- CA 4.8%
- KY 4.0%
- Others 5.2%



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	13.46%
MARATHON DIGITAL HOLDINGS INC	MARA UR Equity	US	USD	6.54%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	6.36%
CLEANSARK INC	CLSK UR Equity	US	USD	5.67%
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	4.89%
MICROCHIP TECHNOLOGY INC	MCHP UW Equity	US	USD	4.56%
NVIDIA CORP	NVDA UW Equity	US	USD	4.48%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.35%
SBI HOLDINGS INC ORD	8473 JT Equity	JP	JPY	3.97%
APPLE INC	AAPL UW Equity	US	USD	3.95%

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