

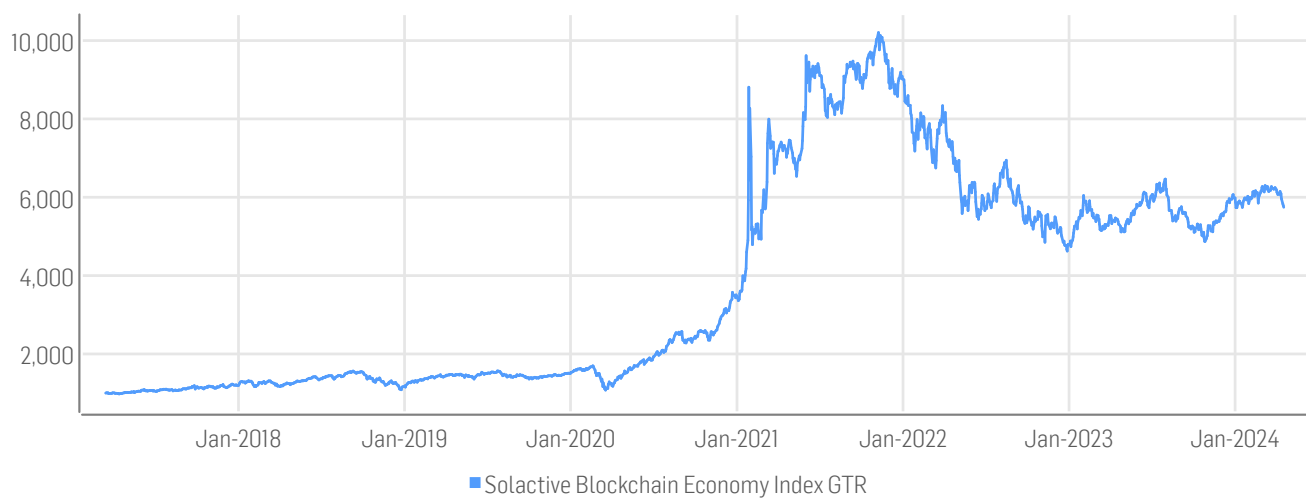
FACTSHEET - AS OF 17-Apr-2024

Solactive Blockchain Economy Index GTR

DESCRIPTION

Representation of companies that potentially stand to benefit from the adoption and usage of technologies expected to grow and support the functioning of the blockchain. This includes companies from the following industries: NFT & Tokenization, Blockchain Technology, Metaverse, Big Data & AI and Digital Security.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOFRL4 / SLOFRL | Base Value / Base Date | 1000 Points / 15.03.2017 |
| Bloomberg / Reuters | - / .SOLBLCKT | Last Price | 5743.63 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 15.03.2017 |
| Index Members | 60 | | |

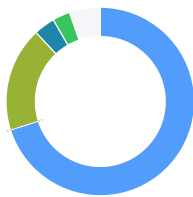
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | -7.15% | -1.04% | 14.26% | 8.21% | -4.02% | 474.36% |
| Performance (p.a.) | | | | | | 27.96% |
| Volatility (p.a.) | 14.15% | 18.45% | 19.53% | 21.06% | 18.49% | 40.91% |
| High | 6273.63 | 6299.66 | 6299.66 | 6463.48 | 6299.66 | 10205.12 |
| Low | 5743.63 | 5743.63 | 4870.30 | 4870.30 | 5732.44 | 979.88 |
| Sharpe Ratio* | -4.58 | -0.51 | 1.32 | 0.14 | -0.98 | 0.55 |
| Max. Drawdown | -8.45% | -8.83% | -8.83% | -24.65% | -8.83% | -54.67% |
| VaR 95 \ 99 | | | | -34.8% \ -52.7% | | -51.0% \ -83.3% |
| CVaR 95 \ 99 | | | | -46.1% \ -67.3% | | -84.2% \ -167.2% |

* 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).

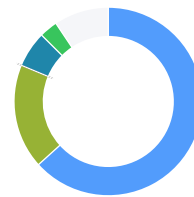
COMPOSITION BY CURRENCIES

- USD 70.1%
- JPY 18.0%
- HKD 3.6%
- GBP 3.0%
- Others 5.3%



COMPOSITION BY COUNTRIES

- US 63.3%
- JP 18.0%
- KY 6.2%
- GB 3.1%
- Others 9.4%



TOP COMPONENTS AS OF 17-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------|----------------|---------|----------|------------------|
| SIMPLEX HOLDINGS INC | 4373 JT Equity | JP | JPY | 5.00% |
| SBI HOLDINGS INC ORD | 8473 JT Equity | JP | JPY | 4.47% |
| PAYPAL HOLDINGS INC. | PYPL UW Equity | US | USD | 4.18% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 3.30% |
| DENA CO LTD | 2432 JT Equity | JP | JPY | 3.21% |
| BEYOND INC | BYON UN Equity | US | USD | 2.91% |
| OKTA INC | OKTA UW Equity | US | USD | 2.89% |
| META PLATFORMS INC | META UW Equity | US | USD | 2.81% |
| FORTINET INC | FTNT UW Equity | US | USD | 2.65% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 2.64% |

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