

FACTSHEET - AS OF 18-Apr-2024

Solactive SmartB BTC Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHQH0 / SLOHQH	Base Value / Base Date	1000 Points / 31.05.2021
Bloomberg / Reuters	SMARTBTC Index / .SMARTBTC	Last Price	2129.99
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	08:00am to 10:53pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.05.2021
Index Members	2		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.73%	28.89%	36.24%	28.73%	27.58%	113.00%
Performance (p.a.)						29.99%
Volatility (p.a.)	18.18%	29.19%	26.96%	24.24%	27.94%	28.44%
High	2217.32	2335.10	2335.10	2335.10	2335.10	2335.10
Low	2099.54	1642.31	1517.03	1494.80	1642.31	1000.00
Sharpe Ratio*	-0.76	5.99	3.04	0.99	4.21	0.87
Max. Drawdown	-5.31%	-10.09%	-10.09%	-13.05%	-10.09%	-31.04%
VaR 95 \ 99				-35.0% \ -72.6%		-35.0% \ -72.6%
CVaR 95 \ 99				-57.4% \ -80.7%		-59.6% \ -86.2%

* 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 COUNTRIES

- US 65.1%
- CA 34.9%



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
USD-CASH	USD-CASH	US	USD	65.06%

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