

# FACTSHEET - AS OF 05-Dec-2022

## Solactive Blockchain Technology Performance-Index

### DESCRIPTION

The Solactive Blockchain Technology Performance-Index is an Index of Solactive AG and is calculated and distributed by Solactive AG. The index intends to track the price movements of companies that show considerable economic exposure to the Blockchain segment. It is calculated as a Net Total Return Index in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLA5D70 / SLA5D7 | Base Value / Base Date | 100 Points / 09.04.2018                    |
| Bloomberg / Reuters | / .SOLBLOCK           | Last Price             | 124.71                                     |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested (Total Return Index)            |
| Index Type          | Net Total Return      | Calculation            | 09:00am to 10:30pm (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 09.04.2018         |
| Index Members       | 20                    |                        |  |

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## STATISTICS

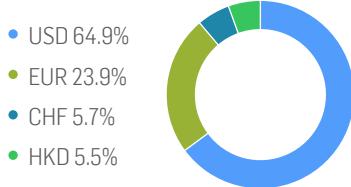
| USD                | 30D    | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance        | 11.76% | 5.58%   | -7.98%  | -25.83%         | -26.91% | 24.71%          |
| Performance (p.a.) |        |         |         |                 |         | 4.86%           |
| Volatility (p.a.)  | 29.34% | 29.90%  | 28.87%  | 28.92%          | 29.47%  | 22.07%          |
| High               | 125.35 | 126.30  | 135.53  | 170.69          | 170.69  | 181.40          |
| Low                | 110.80 | 107.19  | 107.19  | 107.19          | 107.19  | 88.22           |
| Sharpe Ratio*      | 9.65   | 0.70    | -0.67   | -1.04           | -1.10   | 0.05            |
| Max. Drawdown      | -2.65% | -15.13% | -20.91% | -37.20%         | -37.20% | -40.91%         |
| VaR 95 \ 99        |        |         |         | -46.8% \ -69.0% |         | -35.1% \ -58.1% |
| CVaR 95 \ 99       |        |         |         | -59.7% \ -78.1% |         | -51.5% \ -87.6% |

\* 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).

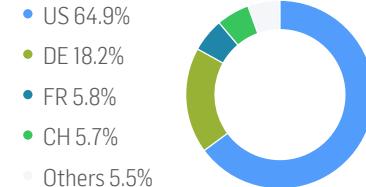
## STATISTICS - GBS - Solactive GBS Developed Markets Large &amp; Mid Cap USD Index NTR

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 7.74%   | 4.71%   | -2.43%  | -14.24%         | -15.41% | 40.90%          |
| Performance (p.a.) |         |         |         |                 |         | 7.64%           |
| Volatility (p.a.)  | 23.15%  | 23.08%  | 21.57%  | 20.51%          | 20.87%  | 18.27%          |
| High               | 1584.15 | 1584.15 | 1636.02 | 1851.81         | 1851.81 | 1851.81         |
| Low                | 1448.75 | 1365.73 | 1365.73 | 1365.73         | 1365.73 | 892.86          |
| Sharpe Ratio*      | 6.22    | 0.72    | -0.40   | -0.89           | -0.97   | 0.21            |
| Max. Drawdown      | -1.74%  | -12.78% | -16.52% | -26.25%         | -26.25% | -33.92%         |
| VaR 95 \ 99        |         |         |         | -36.2% \ -52.7% |         | -26.5% \ -49.9% |
| CVaR 95 \ 99       |         |         |         | -46.0% \ -58.8% |         | -45.6% \ -83.8% |

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 05-Dec-2022

| Company                      | Ticker          | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| SIEMENS AG                   | SIE GY Equity   | DE      | EUR      | 6.83%            |
| BAYERISCHE MOTOREN WERKE AG  | BMW GY Equity   | DE      | EUR      | 6.08%            |
| SANOFI SA                    | SAN FP Equity   | FR      | EUR      | 5.76%            |
| WALMART INC                  | WMT UN Equity   | US      | USD      | 5.75%            |
| NOVARTIS AG                  | NOVN SE Equity  | CH      | CHF      | 5.67%            |
| CISCO SYSTEMS INC            | CSCO UW Equity  | US      | USD      | 5.63%            |
| TENCENT HOLDINGS LTD         | 700 HK Equity   | KY      | HKD      | 5.53%            |
| PFIZER INC                   | PFE UN Equity   | US      | USD      | 5.48%            |
| MASTERCARD INC-CLASS A       | MA UN Equity    | US      | USD      | 5.30%            |
| VISA INC-CLASS A SHARES      | V UN Equity     | US      | USD      | 5.27%            |
| VOLKSWAGEN AG PREF           | VOW3 GY Equity  | DE      | EUR      | 5.25%            |
| NVIDIA CORP                  | NVDA UW Equity  | US      | USD      | 4.79%            |
| MICROSOFT CORP               | MSFT UW Equity  | US      | USD      | 4.55%            |
| APPLE INC                    | AAPL UW Equity  | US      | USD      | 4.45%            |
| ALPHABET INC-CL A            | GOOGL UW Equity | US      | USD      | 4.40%            |
| INTEL CORP                   | INTC UW Equity  | US      | USD      | 4.35%            |
| OVERSTOCK.COM INC            | OSTK UQ Equity  | US      | USD      | 4.22%            |
| BLOCK INC                    | SQ UN Equity    | US      | USD      | 4.16%            |
| META PLATFORMS INC           | META UW Equity  | US      | USD      | 3.70%            |
| COINBASE GLOBAL INC -CLASS A | COIN UW Equity  | US      | USD      | 2.85%            |

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