

# STOXX DIGITAL ASSET BLUE CHIP X

## Index description

The STOXX Digital Asset Blue Chip X Index provides exposure to assets within the underlying STOXX Digital Asset Blue Chip Index that trade on Xetra®.

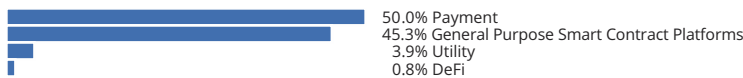
## Key facts

- » Index provides exposure to blue chip digital assets.
- » Bitcoin Suisse Taxonomy ensures incorporation of assets from different use-case sectors.
- » Selection metrics are based on the quality, robustness, activity and financial strength of assets.
- » Capping enables significant representation of assets other than BTC and ETH.
- » Includes only assets that are traded on Xetra.

## Descriptive statistics

Index	Market capitalization (EUR bn.)			Components (EUR bn.)		Component weight (%)	
	Full	Mean	Median	Largest	Smallest	Largest	Smallest
STOXX Digital Asset Blue Chip X	123.3	13.7	5.9	40.2	0.9	33	1
STOXX Digital Asset Blue Chip	124.2	12.4	5.4	40.2	0.9	32	1

## Sector weighting



## Subsector weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Digital Asset Blue Chip X	8.2	68.8	47.9	-	-	-	-	47.7	-	-
STOXX Digital Asset Blue Chip	8.2	69.0	47.9	-	-	-	-	47.7	-	-
Index volatility and risk	Annualized volatility (%)					Annualized sharpe ratio <sup>2</sup>				
STOXX Digital Asset Blue Chip X	-	-	0.5	-	-	-	-	0.9	-	-
STOXX Digital Asset Blue Chip	-	-	0.5	-	-	-	-	0.9	-	-
Index to benchmark	Correlation					Tracking error (%)				
STOXX Digital Asset Blue Chip X	100.0	100.0	100.0	-	-	0.5	0.7	0.7	-	-
Index to benchmark	Beta					Annualized information ratio				
STOXX Digital Asset Blue Chip X	100.6	99.6	99.6	-	-	0.2	-0.3	-0.1	-	-

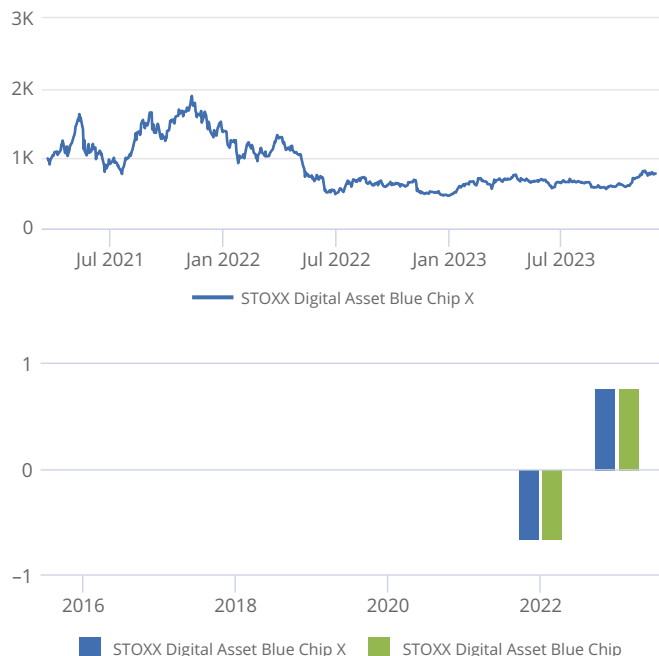
<sup>1</sup> For information on data calculation, please refer to STOXX Calculation Reference Guide.

<sup>2</sup> Based on EURIBOR 1M

(EUR, Price), all data as of November 30, 2023

# STOXX DIGITAL ASSET BLUE CHIP X

## Performance and annual returns



## Methodology

The STOXX Digital Asset Blue Chip X Index provides exposure to assets within the underlying STOXX Digital Asset Blue Chip Index that trade on Xetra.

Assets are selected based on a multi-step procedure which seeks to identify the strongest and most representative assets in each eligible sector of the Bitcoin Suisse Global Crypto Taxonomy. At each review, a set of crypto-specific review metrics is calculated and used to rank the assets within their respective sectors, with this, in turn, determining the final index composition. The index is market capitalization weighted and is reviewed on a quarterly basis in March, June, September and December.

## Quick facts

Weighting	Market cap weighted
Cap Factor	A single asset weight should not exceed 30%
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	09:00:00 17:50:00
Base value/base date	1,000 as of March 22, 2021
History	Available from March 22, 2021
Inception date	December 06, 2023

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH1213357721	SXDABCXE	SXDABCXE	.SXDABCXE
Price USD	CH1213357739	SXDABCXU	SXDABCXU	.SXDABCXU

## Top 5 securities

Token	Sector	Subsector	Weight
Bitcoin	Payment	Payment Coin	33%
Ethereum	General Purpose Smart Contract Platforms	Layer 1	28%
XRP	Payment	Payment Coin	17%
Cardano	General Purpose Smart Contract Platforms	Layer 1	7%
TRON	General Purpose Smart Contract Platforms	Layer 1	5%

## CONTACT DETAILS

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## BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as a basis for the definition of STOXX Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.