



EQUITY INDEX

# AltFi Fintech Index

## INDEX DESCRIPTION

The **AltFi Fintech Index** is a rules-based index that tracks the market performance of a selection of global companies listed on recognized exchanges that capitalize on the disruptive innovation of financial products and services, which utilize new technologies impacting the strategies and market structure of traditional areas of finance. The index constituents are weighted using a modified free float market capitalization weighting algorithm and rebalanced quarterly. Index values are disseminated on an intraday and end-of-day basis.

## HISTORICAL PERFORMANCE



## ALTFI QUICK FACTS

Weighting		Capping Factor (%)	
		Liquidity Capping, Issuer Capping, UCITS Capping	
# of Constituents	60	Rebalancing Frequency	-
Calculation Hours	9:20-22:00 Europe/Berlin	Inception Date	2023-02-20
Inception Value	1,171.30	Calculation/Currency	Net Return (USD)
Backtesting Start Value	2,705.76	Backtesting Start Date	2021-03-22



EQUITY INDEX

# AltFi Fintech Index

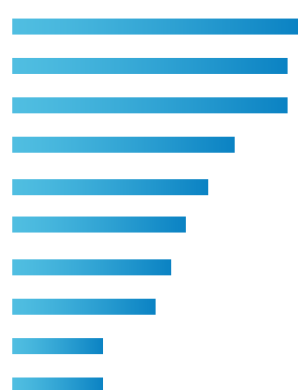
## PERFORMANCE DATA

Index Return	YTD	1Y	3Y	5Y	ITD
Cummulative Return	33.37%	20.92%	-	-	13.87%
Annualized Return	35.31%	20.92%	-	-	17.31%

Annualized Volatility	YTD	1Y	3Y	5Y	ITD
Annualized Volatility	30.32%	30.59%	-	-	27.93%
Return/Risk Ratio	1.16	0.65	-	-	0.62

## DESCRIPTIVE STATISTICS

Top 10 Constituents



Name	Ticker	Weight
Mercadolibre	MELI	9.97%
Shopify Class "A"	SHOP	9.55%
Block Inc	SQ	9.54%
Paypal Holdings	PYPL	7.93%
Coinbase Global Inc	COIN	6.99%
Adyen	ADYEN	6.09%
Nu Holdings Ltd	NU	5.01%
Broadridge Finl.Sltn.	BR	4.51%
Guidewire Software	GWRE	3.06%
Affirm Holdings Inc. Class "A"	AFRM	2.90%

## MARKET CAPITALIZATION

Market Capitalization (USD Bn)

Total	515.54
Weighted	33.28
Mean	8.59
Median	2.07
Largest	87.64
Smallest	0.14

Constituents Weighting Profile

Median	0.68%
Max	9.97%
Min	0.02%



EQUITY INDEX

# AltFi Fintech Index

## INDEX METHODOLOGY

The **AltFi Fintech Index** is a rules-based index that tracks the market performance of a selection of global companies listed on recognized exchanges that capitalize on the disruptive innovation of financial products and services, which utilize new technologies impacting the strategies and market structure of traditional areas of finance. The index constituents are weighted using a modified free float market capitalization weighting algorithm and rebalanced quarterly. Index values are disseminated on an intraday and end-of-day basis. The base currency of the index is USD. Index values may also be published in other currencies when applicable.

For more specific details about the methodology, please refer to our **AltFi Fintech Index** Methodology and BITA Equity Corporate Actions Methodology guides.

AltFi is Europe's leading publication serving the fintech and alternative finance markets. It produces news, opinion, and long-form reporting as well as independent research on innovation and startups in financial services, banking, and money.

## ABOUT BITA

BITA is a Germany-based Fintech that provides enterprise-grade indexes, data, and infrastructure to institutions operating in the passive and quantitative investment space. Thanks to BITA's innovative index software, designed to outperform other existing solutions in terms of flexibility and speed, BITA is able to provide independent, methodologically-sound indexes that both are investable and replicable by customers and stakeholders. All of BITA's methodologies and processes are completely transparent and available publicly.

The German Federal Financial Supervisory Authority (BaFin) has registered BITA as a benchmark administrator under the BMR. BITA appears on the ESMA register of index administrators.

---

## DISCLAIMER

Please note that the data published in this factsheet are for demonstration purposes only and cannot be traded directly as shown. BITA's services are limited to technology provision, calculation agent services, and when applicable index administration. BITA GmbH and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its data and exclude any liability in connection therewith. BITA and their licensors, research partners or data providers are not providing investment advice through the publication of data or in connection therewith. In particular, the inclusion of an asset in an index, its weighting, or the exclusion of an asset from an index, does not in any way reflect an opinion of BITA, their licensors, research partners or data providers on the merits of that company. Financial instruments based on the BITA data and indices are in no way sponsored, endorsed, sold or promoted by BITA or their licensors, research partners or data providers.

## BACKTESTED PERFORMANCE

This document contains performance data based on backtesting, i.e. calculations of how the instrument might have performed prior to launch if it had existed using the same data 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.