

SOLACTIVE NEW MOBILITY 16% RISK CONTROL 5% DECREMENT NET (EUR) Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCY28 / SLOCY2	Base Value / Base Date	100 Points / 30.12.2010
Bloomberg / Reuters	SONM16RC Index/ .SONM16RC	Last Price	130.55
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00am to 10:53pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 30.12.2010
Index Members	11		

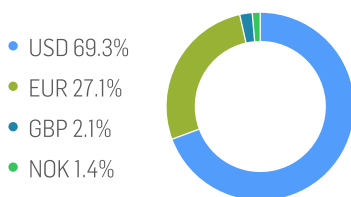
FACTSHEET - AS OF 10-Feb-2025
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STATISTICS

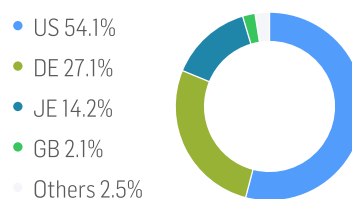
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.60%	-1.22%	10.91%	-0.74%	-3.76%	30.55%
Performance (p.a.)						1.91%
Volatility (p.a.)	13.69%	13.56%	14.45%	15.37%	14.53%	15.48%
High	138.37	139.09	139.09	139.09	138.37	201.56
Low	130.55	130.55	117.29	117.29	130.55	66.73
Sharpe Ratio*	-2.83	-0.55	1.43	-0.22	-2.17	-0.05
Max. Drawdown	-5.65%	-6.14%	-6.14%	-14.36%	-5.65%	-41.81%
VaR 95 \ 99				-27.0% \ -41.7%		-24.6% \ -41.7%
CVaR 95 \ 99				-36.9% \ -48.6%		-34.5% \ -50.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 10-Feb-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				40.85%
TESLA INC	TSLA UW Equity	US	USD	18.23%
GENERAL MOTORS CO	GM UN Equity	US	USD	8.41%
ARCADIUM LITHIUM PLC	ALTM UN Equity	JE	USD	8.38%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	8.07%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	5.37%
ALBEMARLE CORP	ALB UN Equity	US	USD	5.35%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	2.61%
CERES POWER HOLDINGS PLC	CWR LN Equity	GB	GBP	1.27%
NEL ASA	NEL NO Equity	NO	NOK	0.77%
BALLARD POWER SYSTEMS INC	BLDP UQ Equity	CA	USD	0.65%

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