

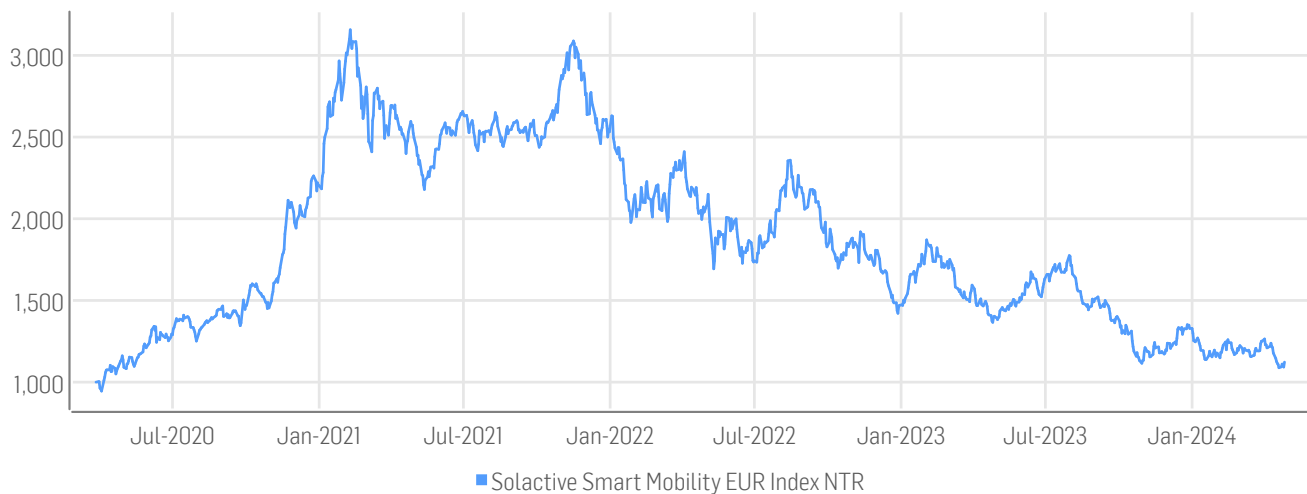
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Smart Mobility EUR Index NTR

### DESCRIPTION

Inclusion of Companies that are active in the transition of the Mobility Industry

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0FP75 / SL0FP7	Base Value / Base Date	1000 Points / 16.05.2022
Bloomberg / Reuters	SOLSMOEN Index/ .SOLSMOEN	Last Price	1122.73
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 27.03.2020
Index Members	50		

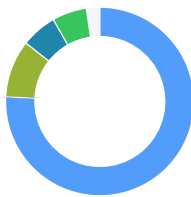
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.11%	-2.75%	-0.86%	-18.80%	-15.50%	-39.15%
Performance (p.a.)						-22.52%
Volatility (p.a.)	27.40%	27.61%	28.29%	27.34%	27.16%	31.70%
High	1264.15	1264.15	1351.42	1774.68	1328.68	2358.57
Low	1087.89	1087.89	1087.89	1087.89	1087.89	1087.89
Sharpe Ratio*	-2.65	-0.53	-0.20	-0.84	-1.63	-0.83
Max. Drawdown	-13.94%	-13.94%	-19.50%	-38.70%	-18.12%	-53.88%
VaR 95 \ 99				-44.2% \ -57.3%		-50.7% \ -74.1%
CVaR 95 \ 99				-52.7% \ -68.1%		-65.3% \ -88.9%

\* 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).

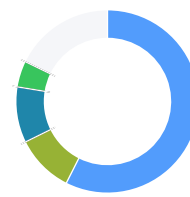
## COMPOSITION BY CURRENCIES

- USD 75.8%
- JPY 9.9%
- EUR 6.1%
- HKD 5.9%
- Others 2.3%



## COMPOSITION BY COUNTRIES

- US 57.4%
- KY 10.3%
- JP 9.9%
- CA 4.6%
- Others 17.8%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
AURORA INNOVATION INC	AUR UW Equity	US	USD	2.78%
SIGMA LITHIUM CORP	SGML UR Equity	CA	USD	2.60%
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	WAB UN Equity	US	USD	2.46%
ALSTOM SA	ALO FP Equity	FR	EUR	2.44%
SOLID POWER INC	SLDP UW Equity	US	USD	2.36%
YADEA GROUP HOLDINGS LTD	1585 HK Equity	KY	HKD	2.32%
BLOOM ENERGY CORP	BE UN Equity	US	USD	2.31%
SHIMANO INC	7309 JT Equity	JP	JPY	2.29%
GENERAL MOTORS CO	GM UN Equity	US	USD	2.29%
COMFORTDELGRO CORP LTD ORD	CD SP Equity	SG	SGD	2.29%

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