

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Smart Mobility USD Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFRE9 / SLOFRE	Base Value / Base Date	1000 Points / 16.05.2022
Bloomberg / Reuters	/.SOLSMOUP	Last Price	1057.85
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 27.03.2020
Index Members	50		

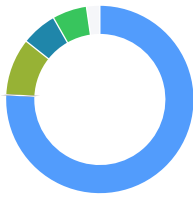
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.37%	-4.51%	-0.12%	-21.52%	-18.41%	-38.27%
Performance (p.a.)						-21.95%
Volatility (p.a.)	28.17%	28.30%	30.40%	28.93%	28.11%	33.67%
High	1198.28	1198.28	1323.35	1731.97	1296.62	2151.06
Low	1024.06	1024.06	1024.06	1024.06	1024.06	1024.06
Sharpe Ratio*	-2.80	-0.79	-0.18	-0.94	-1.84	-0.81
Max. Drawdown	-14.54%	-14.54%	-22.62%	-40.87%	-21.02%	-52.39%
VaR 95 \ 99				-46.9% \ -62.8%		-52.4% \ -75.0%
CVaR 95 \ 99				-56.3% \ -74.6%		-68.2% \ -87.2%

\* 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).

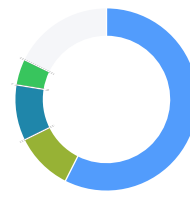
## COMPOSITION BY CURRENCIES

- 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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