

FACTSHEET - AS OF 26-Apr-2024

Solactive Smart Mobility USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFRF6 / SLOFRF	Base Value / Base Date	1000 Points / 16.05.2022
Bloomberg / Reuters	SOLSMOUN Index/ .SOLSMOUN	Last Price	1084.35
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	USD	History	Available daily back to 27.03.2020
Index Members	50		

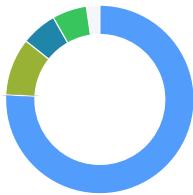
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.29%	-4.39%	0.08%	-21.01%	-18.30%	-37.54%
Performance (p.a.)						-21.47%
Volatility (p.a.)	28.22%	28.32%	30.41%	28.94%	28.12%	33.66%
High	1228.31	1228.31	1354.54	1769.47	1327.30	2181.19
Low	1049.72	1049.72	1049.72	1049.72	1049.72	1049.72
Sharpe Ratio*	-2.79	-0.78	-0.17	-0.92	-1.83	-0.80
Max. Drawdown	-14.54%	-14.54%	-22.50%	-40.68%	-20.91%	-51.87%
VaR 95 \ 99				-46.9% \ -62.8%		-52.4% \ -74.9%
CVaR 95 \ 99				-56.3% \ -74.6%		-68.1% \ -87.0%

* 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).

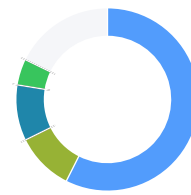
COMPOSITION BY CURRENCIES

- 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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