

FACTSHEET - AS OF 26-Apr-2024

Solactive EV Selection NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOG7G9 / SLOG7G	Base Value / Base Date	1000.0 Points / 04.01.2018
Bloomberg / Reuters	SOEVSNTR Index / .SOEVSNTR	Last Price	2829.65
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.01.2018
Index Members	10		

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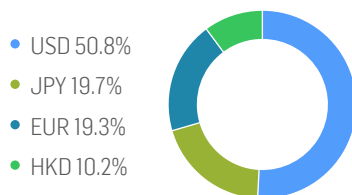
Solactive EV Selection NTR Index

STATISTICS

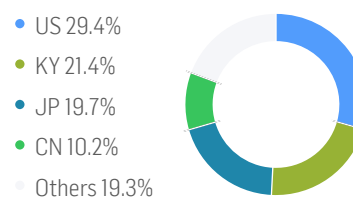
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.96%	-2.01%	-15.02%	-10.84%	-20.04%	182.97%
Performance (p.a.)						17.93%
Volatility (p.a.)	27.99%	26.84%	27.66%	27.82%	27.94%	34.89%
High	2886.21	3103.73	3572.01	4527.97	3538.83	5649.98
Low	2615.87	2615.87	2615.87	2615.87	2615.87	717.24
Sharpe Ratio*	-0.90	-0.44	-1.16	-0.54	-1.92	0.40
Max. Drawdown	-9.37%	-15.72%	-26.77%	-42.23%	-26.08%	-53.70%
VaR 95 \ 99				-46.8% \ -65.1%		-52.8% \ -86.6%
CVaR 95 \ 99				-57.4% \ -73.3%		-74.9% \ -113.6%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
XPENG INC - ADR	XPEV UN Equity	KY	USD	10.79%
NIO INC - ADR	NIO UN Equity	KY	USD	10.60%
BYD CO LTD	1211 HK Equity	CN	HKD	10.18%
ON SEMICONDUCTOR CORPORATION	ON UW Equity	US	USD	9.99%
NIDEC CORP ORD	6594 JT Equity	JP	JPY	9.96%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	9.86%
LUCID GROUP INC	LCID UW Equity	US	USD	9.79%
PANASONIC HOLDINGS CORP	6752 JT Equity	JP	JPY	9.73%
TESLA INC	TSLA UW Equity	US	USD	9.64%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	9.47%

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