

FACTSHEET - AS OF 26-Apr-2024

Solactive Pure US Electric Vehicle Index NTR

DESCRIPTION

Representation of US listed securities that have business operations in the electric vehicle industry.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0JCS	Base Value / Base Date	1000 Points / 04.11.2020
Bloomberg / Reuters	/ .SOLEVXXN	Last Price	671.80
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	3:30am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 04.11.2020
Index Members	5		

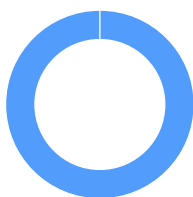
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.79%	-19.33%	-34.20%	-12.87%	-44.80%	-32.82%
Performance (p.a.)						-10.82%
Volatility (p.a.)	44.61%	50.67%	47.72%	47.45%	48.06%	60.93%
High	745.14	909.57	1224.96	1544.04	1217.04	2907.99
Low	613.88	613.88	613.88	613.88	613.88	613.88
Sharpe Ratio*	-1.63	-1.25	-1.31	-0.39	-1.86	-0.26
Max. Drawdown	-17.61%	-32.51%	-49.89%	-60.24%	-49.56%	-78.89%
VaR 95 \ 99				-77.0% \ -98.1%		-96.9% \ -165.4%
CVaR 95 \ 99				-95.7% \ -126.6%		-131.5% \ -191.9%

* 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 100.0%



COMPOSITION BY COUNTRIES

• KY 62.8%
• US 37.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
XPENG INC - ADR	XPEV UN Equity	KY	USD	23.15%
TESLA INC	TSLA UW Equity	US	USD	22.34%
LI AUTO INC	LI UW Equity	KY	USD	20.60%
NIO INC - ADR	NIO UN Equity	KY	USD	19.08%
RIVIAN AUTOMOTIVE INC	RIVN UW Equity	US	USD	14.84%

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