

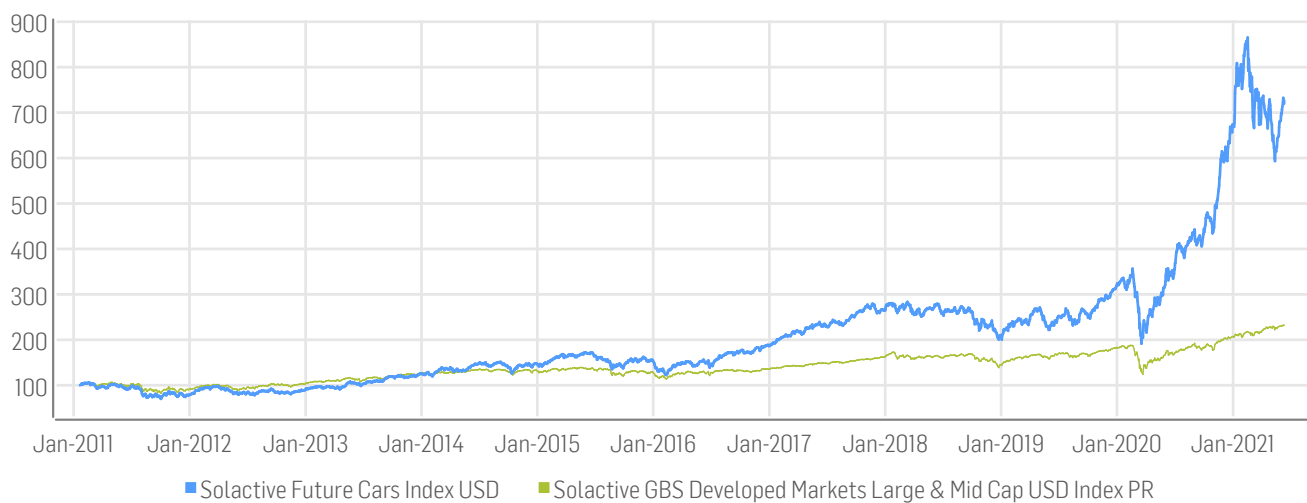
FACTSHEET - AS OF 11-JUN-2021

Solactive Future Cars Index USD

DESCRIPTION

The Solactive Future Cars Index provides exposure to companies working towards developing electric drivetrains, autonomous driving or network connected services for automobiles, whether directly through the development of the vehicles themselves or as part of the ecosystem supporting these initiatives. The index is calculated as a price return index and denominated in US Dollar.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3272 / SLA327	Base Value / Base Date	100 Points / 21.01.2011
Bloomberg / Reuters	SOLF CARU / .SOLF CARU	Last Price	726.49
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 21.01.2011
Index Members	47		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	21.08%	-2.85%	22.17%	107.95%	8.39%	626.49%
Performance (p.a.)	-	-	-	-	-	21.03%
Volatility (p.a.)	23.21%	32.82%	38.77%	34.99%	39.85%	24.40%
High	732.46	751.90	865.26	865.26	865.26	865.26
Low	593.36	593.36	593.36	334.63	593.36	69.98
Sharpe Ratio	39.92	-0.34	1.29	3.14	0.49	0.85
Max. Drawdown	-1.79%	-21.09%	-31.42%	-31.42%	-31.42%	-46.26%
VaR 95 \ 99				-57.7% \ -84.8%		-37.1% \ -71.5%
CVaR 95 \ 99				-76.4% \ -86.3%		-58.8% \ -100.6%

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.74%	7.38%	15.02%	35.79%	12.16%	132.61%
Performance (p.a.)	-	-	-	-	-	8.47%
Volatility (p.a.)	10.24%	9.78%	11.06%	13.16%	11.41%	14.79%
High	1590.64	1590.64	1590.64	1590.64	1590.64	1590.64
Low	1518.66	1461.02	1381.45	1139.05	1404.36	564.88
Sharpe Ratio	7.39	3.41	2.96	2.75	2.57	0.56
Max. Drawdown	-0.91%	-3.44%	-4.25%	-8.18%	-4.25%	-34.09%
VaR 95 \ 99				-20.0% \ -39.8%		-22.1% \ -43.6%
CVaR 95 \ 99				-32.4% \ -47.1%		-37.3% \ -68.6%

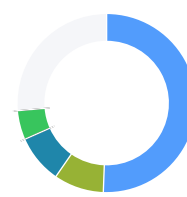
Composition by Currencies

- USD 61.5%
- EUR 15.4%
- HKD 6.7%
- GBP 5.3%
- Others 11.2%



Composition by Countries

- US 50.6%
- DE 9.0%
- KY 8.7%
- GB 5.3%
- Others 26.4%



TOP COMPONENTS AS OF 11-Jun-2021

Company	Ticker	Country	Currency	Index Weight (%)
MICROVISION INC	MVIS UQ Equity	US	USD	3.18%
HELLA GMBH & CO KGAA	HLE GY Equity	DE	EUR	2.69%
NVIDIA CORP	NVDA UW Equity	US	USD	2.59%
LI AUTO INC	LI UW Equity	US	USD	2.59%
BYD CO LTD	1211 HK Equity	CN	HKD	2.57%
FISKER INC	FSR UN Equity	US	USD	2.54%
XPENG INC - ADR	XPEV UN Equity	US	USD	2.52%
NIO INC - ADR	NIO UN Equity	KY	USD	2.51%
ARCIMOTO INC	FUV UQ Equity	US	USD	2.49%
SITIME CORP	SITM UQ Equity	US	USD	2.36%

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