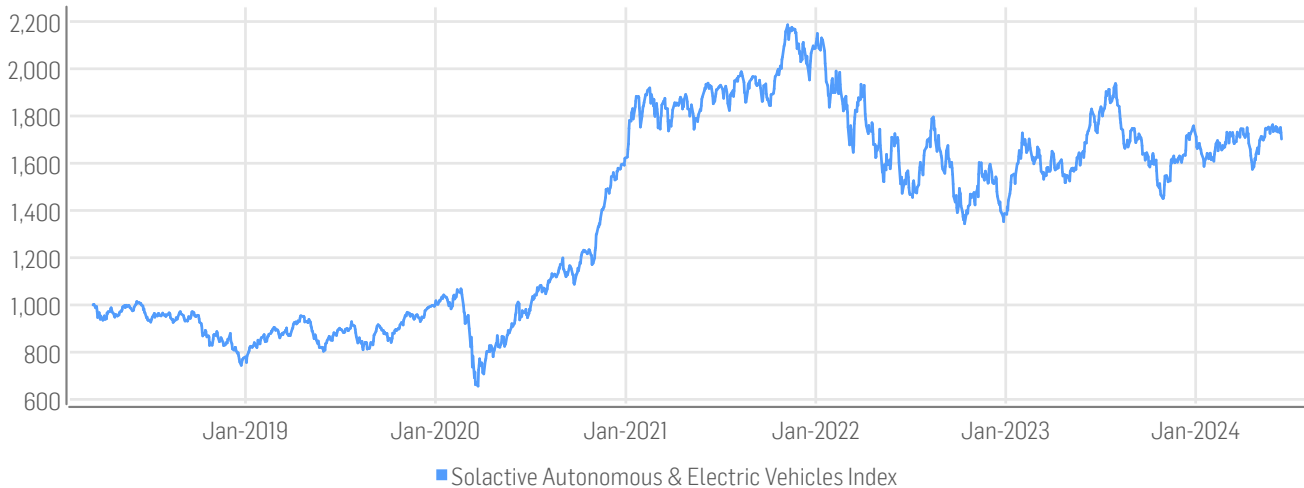


FACTSHEET - AS OF 14-Jun-2024

Solactive Autonomous & Electric Vehicles Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5MZ4 / SLA5MZ	Base Value / Base Date	1000 Points / 14.03.2018
Bloomberg / Reuters	SOLDRIV Index / .SOLDRIV	Last Price	1702.18
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 14.03.2018
Index Members	75		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.65%	1.16%	-0.88%	-5.37%	-2.36%	70.22%
Performance (p.a.)						8.88%
Volatility (p.a.)	14.04%	16.76%	17.14%	18.67%	17.24%	25.59%
High	1762.95	1762.95	1762.95	1937.62	1762.95	2186.34
Low	1702.18	1574.18	1574.18	1450.93	1574.18	656.16
Sharpe Ratio*	-2.36	-0.03	-0.41	-0.58	-0.60	0.14
Max. Drawdown	-3.45%	-10.07%	-10.47%	-25.12%	-10.07%	-38.58%
VaR 95 \ 99				-31.3% \ -41.2%		-40.6% \ -63.3%
CVaR 95 \ 99				-37.7% \ -45.6%		-58.6% \ -100.5%

* 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).

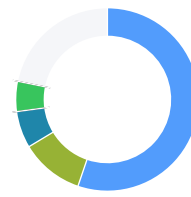
COMPOSITION BY CURRENCIES

- USD 64.6%
- JPY 11.2%
- EUR 9.6%
- KRW 5.0%
- Others 9.5%



COMPOSITION BY COUNTRIES

- US 55.2%
- JP 11.2%
- KY 6.5%
- NL 5.3%
- Others 21.8%



TOP COMPONENTS AS OF 14-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.09%
QUALCOMM INC	QCOM UW Equity	US	USD	3.88%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.64%
APPLE INC	AAPL UW Equity	US	USD	3.36%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.35%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	2.89%
TESLA INC	TSLA UW Equity	US	USD	2.39%
HONEYWELL INTERNATIONAL INC	HON UW Equity	US	USD	2.37%
HITACHI LTD	6501 JT Equity	JP	JPY	2.36%
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	1.95%
GENERAL MOTORS CO	GM UN Equity	US	USD	1.93%
INTEL CORP	INTC UW Equity	US	USD	1.90%
COHERENT CORP	COHR UN Equity	US	USD	1.79%

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Company	Ticker	Country	Currency	Index Weight (%)
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	1.61%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	1.52%
KIA CORP	000270 KP Equity	KR	KRW	1.51%
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	WAB UN Equity	US	USD	1.51%
FORD MOTOR CO	F UN Equity	US	USD	1.46%
GS YUASA CORP	6674 JT Equity	JP	JPY	1.44%
RENAULT SA	RNO FP Equity	FR	EUR	1.43%
HONDA MOTOR	7267 JT Equity	JP	JPY	1.42%
LUNDIN MINING CORP	LUN CT Equity	CA	CAD	1.39%
STELLANTIS NV	STLAM IM Equity	NL	EUR	1.31%
CABOT CORP	CBT UN Equity	US	USD	1.30%
ATI INC	ATI UN Equity	US	USD	1.29%
ON SEMICONDUCTOR CORPORATION	ON UW Equity	US	USD	1.27%
DENSO CORP ORD	6902 JT Equity	JP	JPY	1.22%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	1.22%
ITT INC	ITT UN Equity	US	USD	1.16%
GEELY AUTOMOBILE HOLDINGS LT	175 HK Equity	KY	HKD	1.15%
BLOOM ENERGY CORP	BE UN Equity	US	USD	1.13%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	1.12%
HYSTER-YALE MATERIALS HANDLING INC	HY UN Equity	US	USD	1.11%
BAIDU INC - SPON ADR	BIDU UW Equity	KY	USD	1.09%
ENERSYS	ENS UN Equity	US	USD	1.08%
SITIME CORP	SITM UQ Equity	US	USD	1.06%
APTIV PLC	APTV UN Equity	JE	USD	1.05%
GENTHERM INC	THRM UW Equity	US	USD	1.04%
SAMSUNG SDI CO LTD	006400 KP Equity	KR	KRW	1.02%
INDIE SEMICONDUCTOR INC	INDI UR Equity	US	USD	1.00%
AMBARELLA INC	AMBA UW Equity	KY	USD	1.00%
NEXTEER AUTOMOTIVE GROUP LTD	1316 HK Equity	KY	HKD	0.99%
JOHNSON MATTHEY PLC	JMAT LN Equity	GB	GBP	0.95%
CEVA INC	CEVA UW Equity	US	USD	0.95%
QUIMICA Y MINERA CHIL-SP ADR	SQM UN Equity	CL	USD	0.95%
LEAR CORP	LEA UN Equity	US	USD	0.93%
AES-KY ORD	6781 TT Equity	KY	TWD	0.93%
ALBEMARLE CORP	ALB UN Equity	US	USD	0.93%
VISTEON CORP	VC UW Equity	US	USD	0.92%
NISSAN MOTOR CO LTD ORD	7201 JT Equity	JP	JPY	0.92%
KOITO MANUFACTURING CO LTD ORD	7276 JT Equity	JP	JPY	0.90%
PILBARA MINERALS LTD	PLS AT Equity	AU	AUD	0.90%
LG ENERGY SOLUTION	373220 KP Equity	KR	KRW	0.89%
AMERICAN AXLE & MANUFACTURING HOLDINGS INC	AXL UN Equity	US	USD	0.85%
LUCID GROUP INC	LCID UW Equity	US	USD	0.85%
APERAM SA	APAM NA Equity	LU	EUR	0.83%
TOMTOM INTERNATIONAL BV	TOM2 NA Equity	NL	EUR	0.83%

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Company	Ticker	Country	Currency	Index Weight (%)
CONTINENTAL AG	CON GY Equity	DE	EUR	0.79%
PLUG POWER INC	PLUG UR Equity	US	USD	0.79%
IGO LTD	IGO AT Equity	AU	AUD	0.75%
BALLARD POWER SYSTEMS INC	BLDP UQ Equity	CA	USD	0.74%
NIKOLA CORP	NKLA UW Equity	US	USD	0.72%
QUANTUMSCAPE CORP	QS UN Equity	US	USD	0.69%
NIO INC - ADR	NIO UN Equity	KY	USD	0.69%
BLACKBERRY LTD	BB UN Equity	CA	USD	0.69%
JIANGXI GANFENG LITHIUM CO LTD	1772 HK Equity	CN	HKD	0.69%
LITHIUM ARGENTINA CORP	LAAC CT Equity	CA	CAD	0.68%
XPENG INC - ADR	XPEV UN Equity	KY	USD	0.65%
ARCADIUM LITHIUM PLC CDI	LTM AT Equity	AU	AUD	0.61%
ARCADIUM LITHIUM PLC	ALTM UN Equity	JE	USD	0.60%
FORVIA	FRVIA FP Equity	FR	EUR	0.60%
LUMINAR TECHNOLOGIES INC-CL A	LAZR UW Equity	US	USD	0.56%
LITHIUM AMERICAS CORP	LAC CT Equity	CA	CAD	0.50%
PIEDMONT LITHIUM INC	PLL UR Equity	US	USD	0.49%
MICROVISION INC	MVIS UQ Equity	US	USD	0.40%

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