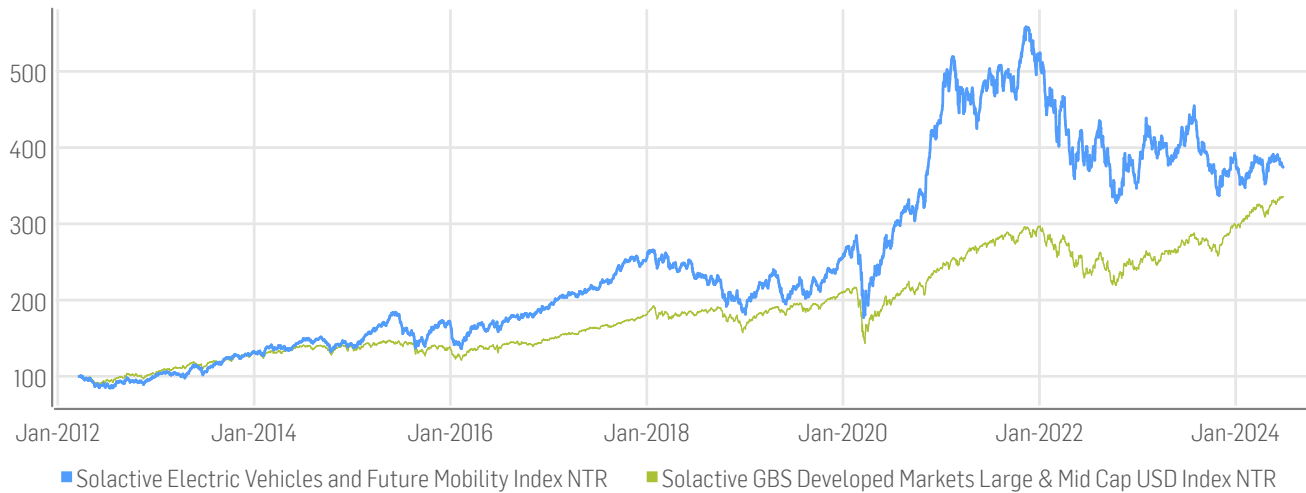


FACTSHEET - AS OF 26-Jun-2024

Solactive Electric Vehicles and Future Mobility Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5B80 / SLA5B8	Base Value / Base Date	100 Points / 20.03.2012
Bloomberg / Reuters	SOLKARSN Index / .SOLKARSN	Last Price	374.27
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 20.03.2012
Index Members	74		

FACTSHEET - AS OF 26-Jun-2024
Solactive Electric Vehicles and Future Mobility Index NTR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.20%	-2.28%	-4.42%	-10.62%	-4.42%	274.27%
Performance (p.a.)						11.36%
Volatility (p.a.)	12.28%	16.99%	17.34%	18.02%	17.34%	20.96%
High	390.78	391.30	391.57	454.84	391.57	558.49
Low	374.27	352.22	347.30	336.75	347.30	84.52
Sharpe Ratio*	-2.36	-0.84	-0.81	-0.89	-0.81	0.29
Max. Drawdown	-4.22%	-8.68%	-11.31%	-25.96%	-11.31%	-41.28%
VaR 95 \ 99				-30.2% \ -38.3%		-32.9% \ -55.4%
CVaR 95 \ 99				-35.6% \ -45.6%		-48.6% \ -78.4%

* 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).

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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.72%	3.01%	12.06%	20.47%	12.06%	235.56%
Performance (p.a.)						10.37%
Volatility (p.a.)	7.02%	8.94%	8.94%	9.72%	8.94%	14.15%
High	2092.30	2092.30	2092.30	2092.30	2092.30	2092.30
Low	2027.94	1926.18	1834.76	1606.87	1834.76	549.55
Sharpe Ratio*	2.53	0.84	2.31	1.59	2.31	0.36
Max. Drawdown	-1.35%	-5.15%	-5.15%	-10.39%	-5.15%	-33.92%
VaR 95 \ 99				-16.3% \ -21.9%		-20.6% \ -40.7%
CVaR 95 \ 99				-20.3% \ -26.2%		-34.2% \ -61.2%

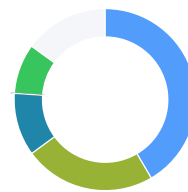
COMPOSITION BY CURRENCIES

- USD 44.1%
- CNH 20.7%
- EUR 13.4%
- HKD 9.5%
- Others 12.3%



COMPOSITION BY COUNTRIES

- US 41.5%
- CN 23.4%
- DE 11.2%
- KR 8.9%
- Others 15.0%



TOP COMPONENTS AS OF 26-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.74%
FREEMONT-MCMORAN INC	FCX UN Equity	US	USD	3.69%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	3.62%
SOUTHERN COPPER CORP	SCCO UN Equity	US	USD	3.58%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	3.58%
LG ENERGY SOLUTION	373220 KP Equity	KR	KRW	3.54%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	3.50%
CONTEMPORARY AMPEREX TECHN-A	300750 C2 Equity	CN	CNH	3.46%
ANALOG DEVICES INC	ADI UW Equity	US	USD	3.44%
NVIDIA CORP	NVDA UW Equity	US	USD	3.32%

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