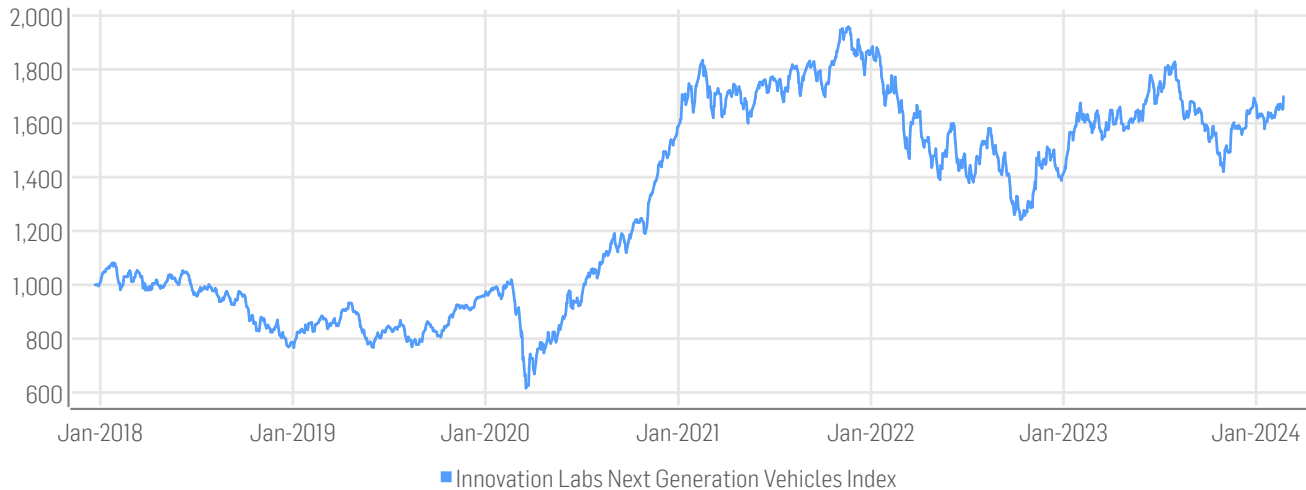


# FACTSHEET - AS OF 22-Feb-2024

## Innovation Labs Next Generation Vehicles Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                        |                        |  |
|---------------------|------------------------|------------------------|--|
| ISIN / WKN          | DE000SLA48N6 / SLA48N  | Base Value / Base Date | 1000 Points / 27.12.2017                   |
| Bloomberg / Reuters | EKARTR Index / .EKARTR | Last Price             | 1699.36                                    |
| Index Calculator    | Innovation Shares      | Dividends              | Reinvested (Total Return Index)            |
| Index Type          | Developed Markets      | Calculation            | 03:30pm to 10:30pm (CET), every 15 seconds |
| Index Currency      | USD                    | History                | Available daily back to 27.12.2017         |
| Index Members       | 69                     |                        |  |

## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 5.04%   | 6.99%   | 4.76%   | 7.36%           | 0.69%   | 69.94%          |
| Performance (p.a.) |         |         |         |                 |         | 9.00%           |
| Volatility (p.a.)  | 13.67%  | 14.32%  | 16.57%  | 16.44%          | 15.41%  | 21.73%          |
| High               | 1699.36 | 1699.36 | 1699.36 | 1827.75         | 1699.36 | 1958.47         |
| Low                | 1617.86 | 1558.60 | 1420.28 | 1420.28         | 1579.61 | 616.11          |
| Sharpe Ratio*      | 5.61    | 1.83    | 0.28    | 0.13            | -0.04   | 0.17            |
| Max. Drawdown      | -1.27%  | -6.73%  | -15.52% | -22.29%         | -6.41%  | -43.04%         |
| VaR 95 \ 99        |         |         |         | -28.3% \ -37.8% |         | -33.3% \ -48.6% |
| CVaR 95 \ 99       |         |         |         | -35.1% \ -43.4% |         | -48.5% \ -86.1% |

\* 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 35.2%
- JPY 20.5%
- EUR 17.9%
- HKD 14.0%
- Others 12.5%



## COMPOSITION BY COUNTRIES

- US 28.7%
- JP 20.5%
- DE 9.2%
- CN 8.8%
- Others 32.8%



## TOP COMPONENTS AS OF 22-Feb-2024

| Company                  | Ticker         | Country | Currency | Index Weight (%) |
|--------------------------|----------------|---------|----------|------------------|
| NVIDIA CORP              | NVDA UW Equity | US      | USD      | 7.18%            |
| SINOTRUK (HONG KONG) LTD | 3808 HK Equity | HK      | HKD      | 3.60%            |
| ADVANCED MICRO DEVICES   | AMD UW Equity  | US      | USD      | 2.80%            |
| GENERAL ELECTRIC CO      | GE UN Equity   | US      | USD      | 2.70%            |
| RENESAS ELECTRONICS CORP | 6723 JT Equity | JP      | JPY      | 2.40%            |
| SIEMENS AG               | SIE GY Equity  | DE      | EUR      | 2.32%            |
| TOYOTA TSUSHO CORP ORD   | 8015 JT Equity | JP      | JPY      | 2.31%            |
| AIRBUS SE                | AIR FP Equity  | NL      | EUR      | 2.17%            |
| ABB LTD-REG              | ABBN SE Equity | CH      | CHF      | 2.13%            |
| TOYOTA MOTOR CORP        | 7203 JT Equity | JP      | JPY      | 2.11%            |

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