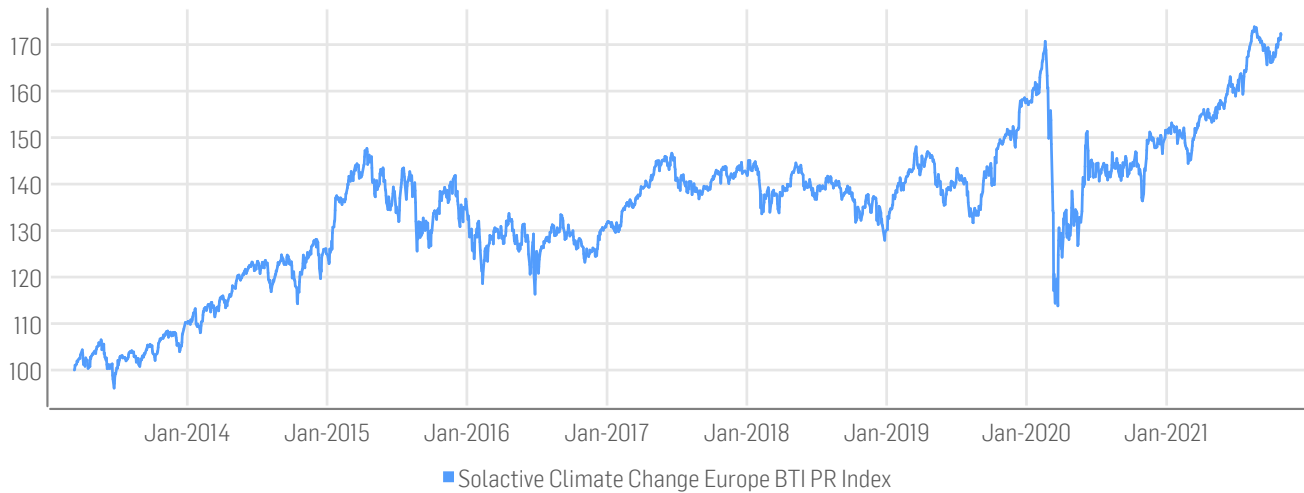


FACTSHEET - AS OF 27-Oct-2021

Solactive Climate Change Europe BTI PR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

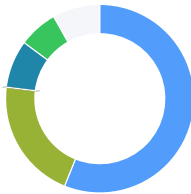
ISIN / WKN	DE000SLOBT91 / SLOBT9	Base Value / Base Date	100 Points / 12.03.2013
Bloomberg / Reuters	SBTICCPE Index/ .SBTICCPE	Last Price	172.10
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 12.03.2013
Index Members	30		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.15%	4.01%	11.68%	26.19%	14.00%	72.10%
Performance (p.a.)	-	-	-	-	-	6.50%
Volatility (p.a.)	8.32%	8.25%	9.31%	10.13%	9.31%	15.32%
High	172.37	173.84	173.84	173.84	173.84	173.84
Low	166.15	165.46	153.59	137.94	144.44	96.11
Sharpe Ratio	3.63	2.17	2.76	2.68	1.91	0.46
Max. Drawdown	-1.38%	-4.72%	-4.72%	-5.69%	-5.69%	-33.34%
VaR 95 \ 99				-15.2% \ -29.9%		-21.9% \ -43.8%
CVaR 95 \ 99				-24.0% \ -37.7%		-38.1% \ -70.7%

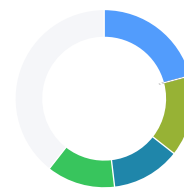
COMPOSITION BY CURRENCIES

- EUR 56.1%
- GBP 20.9%
- CHF 8.2%
- SEK 6.7%
- Others 8.2%



COMPOSITION BY COUNTRIES

- GB 20.9%
- IT 14.7%
- DE 12.5%
- ES 12.5%
- Others 39.4%



TOP COMPONENTS AS OF 27-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
ENAGAS SA	ENG SQ Equity	ES	EUR	4.50%
AXA SA	CS FP Equity	FR	EUR	4.47%
RED ELECTRICA CORP SA	REE SQ Equity	ES	EUR	4.47%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.46%
NN GROUP NV	NN NA Equity	NL	EUR	4.40%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	4.36%
TRYG AS	TRYG DC Equity	DK	DKK	4.25%
TELE2 AB	TEL2B SS Equity	SE	SEK	4.19%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.18%
DIRECT LINE INSURANCE GROUP PLC	DLG LN Equity	GB	GBP	3.96%

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