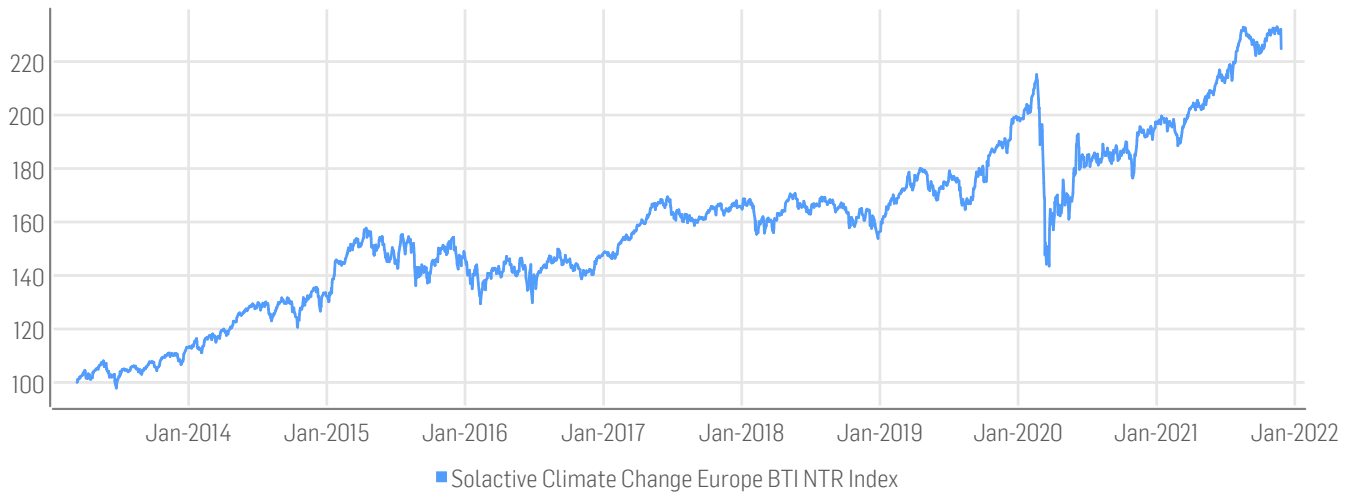


FACTSHEET - AS OF 26-Nov-2021

Solactive Climate Change Europe BTI NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

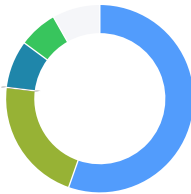
ISIN / WKN	DE000SLOBUA0 / SLOBUA	Base Value / Base Date	100 Points / 12.03.2013
Bloomberg / Reuters	SBTICCNE Index/ .SBTICCNE	Last Price	224.80
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 12.03.2013
Index Members	30		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.87%	-2.36%	7.69%	17.22%	14.33%	124.80%
Performance (p.a.)	-	-	-	-	-	9.75%
Volatility (p.a.)	12.59%	10.43%	10.03%	9.90%	9.72%	15.29%
High	233.03	233.03	233.03	233.03	233.03	233.03
Low	224.80	222.29	207.55	188.55	188.55	97.87
Sharpe Ratio	-2.33	-0.83	1.67	1.82	1.69	0.67
Max. Drawdown	-3.53%	-3.53%	-4.54%	-5.55%	-5.55%	-33.30%
VaR 95 \ 99				-14.8% \ -35.0%		-21.4% \ -43.8%
CVaR 95 \ 99				-26.5% \ -44.5%		-38.0% \ -69.6%

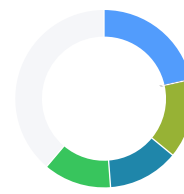
COMPOSITION BY CURRENCIES

- EUR 55.4%
- GBP 21.5%
- CHF 8.2%
- SEK 6.7%
- Others 8.2%



COMPOSITION BY COUNTRIES

- GB 21.5%
- IT 14.4%
- ES 12.9%
- DE 12.4%
- Others 38.8%



TOP COMPONENTS AS OF 26-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
RED ELECTRICA CORP SA	REE SQ Equity	ES	EUR	4.68%
ENAGAS SA	ENG SQ Equity	ES	EUR	4.64%
AXA SA	CS FP Equity	FR	EUR	4.56%
TRYG AS	TRYG DC Equity	DK	DKK	4.51%
TELE2 AB	TEL2B SS Equity	SE	SEK	4.39%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.36%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.27%
NN GROUP NV	NN NA Equity	NL	EUR	4.24%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	4.15%
DIRECT LINE INSURANCE GROUP PLC	DLG LN Equity	GB	GBP	3.80%

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