

FACTSHEET - AS OF 30-Nov-2021

Solactive European Green Deal Selection Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOCG61 | Base Value / Base Date | 1000 Points / 01.03.2019 |
| Bloomberg / Reuters | SOEUGD Index/ .SOEUGD | Last Price | 2196.33 |
| 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 01.03.2011 |
| Index Members | 44 | | |

STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | -0.55% | -1.10% | 7.24% | 18.93% | 10.69% | 119.63% |
| Performance (p.a.) | - | - | - | - | - | 33.10% |
| Volatility (p.a.) | 16.23% | 16.99% | 15.35% | 17.33% | 17.45% | 22.98% |
| High | 2282.77 | 2282.77 | 2282.77 | 2282.77 | 2282.77 | 2282.77 |
| Low | 2181.50 | 1997.84 | 1997.84 | 1852.82 | 1886.65 | 995.60 |
| Sharpe Ratio | -0.36 | -0.22 | 1.03 | 1.14 | 0.70 | 1.46 |
| Max. Drawdown | -4.44% | -10.73% | -10.73% | -12.17% | -12.17% | -35.07% |
| VaR 95 \ 99 | | | | -29.7% \ -44.2% | | -32.9% \ -67.0% |
| CVaR 95 \ 99 | | | | -37.4% \ -52.3% | | -57.6% \ -106.3% |

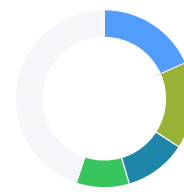
COMPOSITION BY CURRENCIES

- EUR 68.1%
- SEK 9.6%
- CHF 9.5%
- DKK 6.0%
- Others 6.7%



COMPOSITION BY COUNTRIES

- FR 18.4%
- DE 15.8%
- ES 11.3%
- SE 9.6%
- Others 44.9%



TOP COMPONENTS AS OF 30-Nov-2021

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------|-----------------|---------|----------|------------------|
| SIKA AG | SIKA SE Equity | CH | CHF | 2.71% |
| POWERCELL SWEDEN AB | PCELL SF Equity | SE | SEK | 2.57% |
| SWECO AB-B S | SWECB SS Equity | SE | SEK | 2.51% |
| ELIA GROUP SA/NV | ELI BB Equity | BE | EUR | 2.49% |
| ABB LTD-REG | ABBN SE Equity | CH | CHF | 2.46% |
| TOMRA SYSTEMS ASA | TOM NO Equity | NO | NOK | 2.43% |
| STMICROELECTRONICS NV | STM FP Equity | NL | EUR | 2.43% |
| SCHNEIDER ELECTRIC SE | SU FP Equity | FR | EUR | 2.42% |
| RED ELECTRICA CORP SA | REE SQ Equity | ES | EUR | 2.38% |
| SIEMENS GAMESA RENEWABLE ENERGY | SGRE SQ Equity | ES | EUR | 2.37% |

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