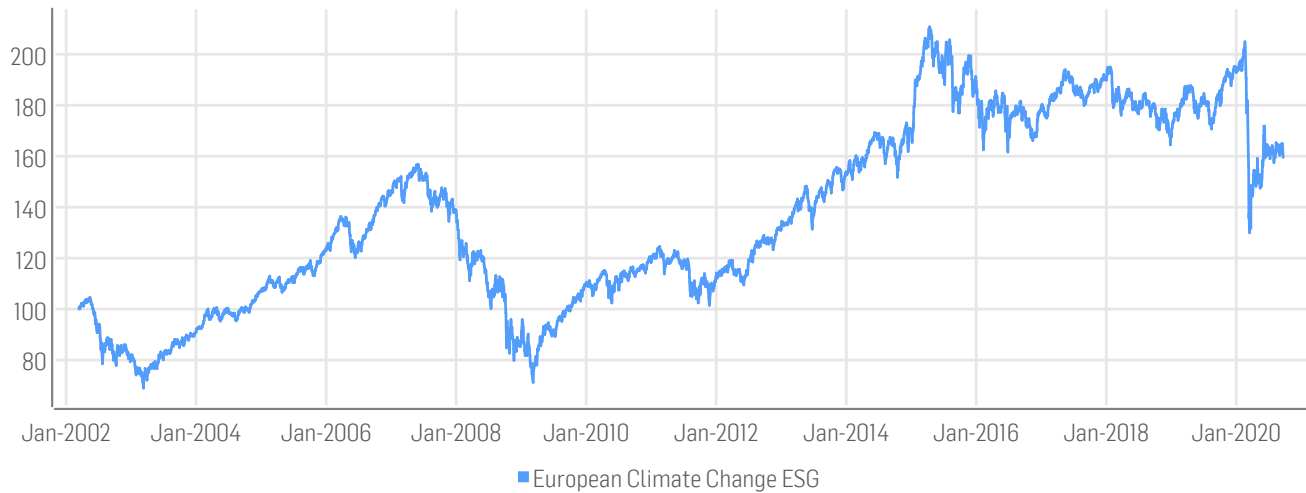


FACTSHEET - AS OF 21-Sep-2020

European Climate Change ESG

HISTORICAL PERFORMANCE



CHARACTERISTICS

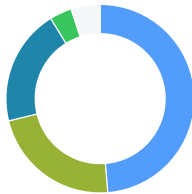
ISIN / WKN	DE000SLA1G06 / SLA1G0	Base Value / Base Date	100 Points / 14.03.2002
Bloomberg / Reuters	SOLECCE Index / .SOLECCE	Last Price	159.52
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 14.03.2002
Index Members	41		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.59%	-3.06%	9.21%	-13.68%	-17.31%	59.52%
Performance (p.a.)	-	-	-	-	-	2.55%
Volatility (p.a.)	16.59%	14.90%	22.35%	27.25%	31.13%	16.11%
High	165.00	165.31	171.84	204.93	204.93	210.80
Low	159.52	157.47	144.34	129.97	129.97	68.98
Sharpe Ratio	-1.04	-0.76	0.90	-0.49	-0.73	0.19
Max. Drawdown	-3.32%	-4.31%	-8.36%	-36.58%	-36.58%	-54.58%
VaR 95 \ 99				-44.2% \ -87.8%		-24.9% \ -47.0%
CVaR 95 \ 99				-77.2% \ -168.1%		-40.2% \ -68.2%

Composition by Currencies

- EUR 48.7%
- CHF 22.5%
- GBP 20.0%
- DKK 3.8%
- Others 5.0%



Composition by Countries

- CH 22.5%
- GB 20.0%
- FR 15.3%
- IT 11.9%
- Others 30.3%



TOP COMPONENTS AS OF 21-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
UNILEVER NV	UNA NA	NL	EUR	4.39%
TESCO PLC	TSCO LN	GB	GBP	4.24%
SWISSCOM AG	SCMN SE	CH	CHF	4.16%
SGS SA	SGSN SE	CH	CHF	4.10%
UNIPOLSAI ASSICURAZIONI SPA	US IM	IT	EUR	3.95%
DANONE SA	BN FP	FR	EUR	3.87%
TRYG AS	TRYG DC	DK	DKK	3.82%
DEUTSCHE TELEKOM AG	DTE GY	DE	EUR	3.70%
TELIA CO AB	TELIA SS	SE	SEK	3.58%
CLARIANT AG	CLN SE	CH	CHF	3.42%
VIVENDI SA	VIV FP	FR	EUR	3.34%
CARREFOUR SA	CA FP	FR	EUR	3.29%
STORA ENSO OYJ CLASS R	STERV FH	FI	EUR	3.27%
TELEFONICA DEUTSCHLAND HOLDING AG	O2D GY	DE	EUR	3.20%
ASSICURAZIONI GENERALI SPA	G IM	IT	EUR	3.19%

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