

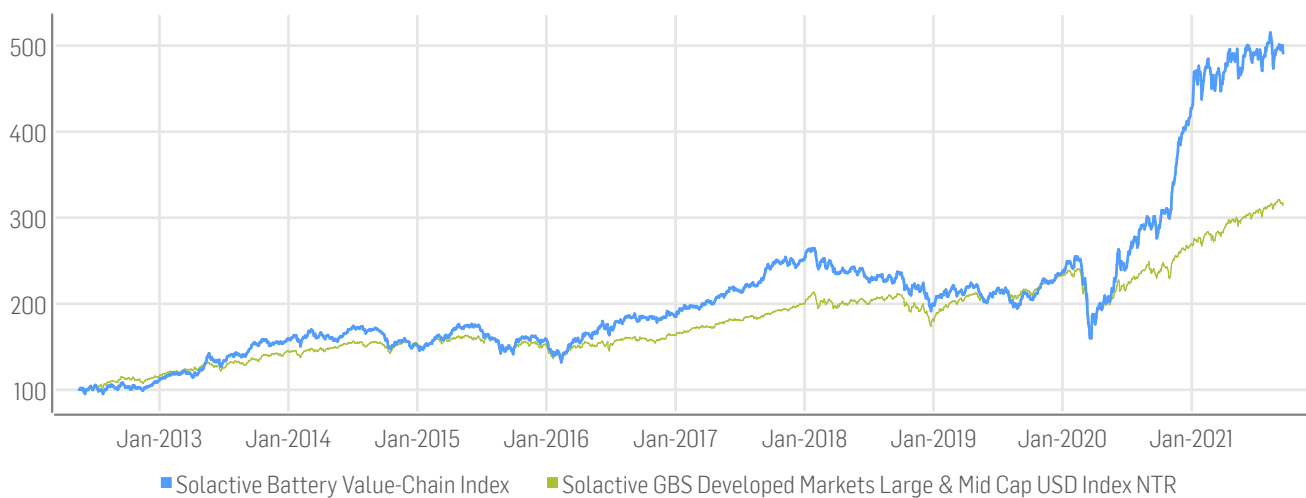
# FACTSHEET - AS OF 17-Sep-2021

## Solactive Battery Value-Chain Index

### DESCRIPTION

Solactive Battery Value-Chain Index aims to track the performance of a basket of stocks of companies that are providers of certain electro-chemical energy storage technology (i.e., battery technology) and mining companies that produce metals that are primarily used for manufacturing batteries. The Index is calculated as a net total return index and denominated in US Dollar.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA33F4 / SLA33F	Base Value / Base Date	100 Points / 18.05.2012
Bloomberg / Reuters	SOLBATT Index / .SOLBATT	Last Price	491.13
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 18.05.2012
Index Members	32		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.01%	1.32%	4.62%	69.56%	15.08%	391.13%
Performance (p.a.)	-	-	-	-	-	18.59%
Volatility (p.a.)	16.38%	16.36%	16.58%	19.17%	18.46%	16.75%
High	501.44	515.22	515.22	515.22	515.22	515.22
Low	473.49	470.83	447.10	276.06	426.76	95.27
Sharpe Ratio	-0.02	0.33	0.57	3.69	1.17	1.10
Max. Drawdown	-3.61%	-8.10%	-8.10%	-8.18%	-8.18%	-39.55%
VaR 95 \ 99				-33.5% \ -46.4%		-25.4% \ -44.5%
CVaR 95 \ 99				-42.2% \ -57.6%		-38.6% \ -63.3%

## STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.81%	5.18%	11.67%	34.12%	16.57%	214.16%
Performance (p.a.)	-	-	-	-	-	13.05%
Volatility (p.a.)	7.56%	8.36%	9.23%	11.61%	10.43%	13.87%
High	1804.34	1804.34	1804.34	1804.34	1804.34	1804.34
Low	1741.61	1690.17	1563.49	1287.52	1499.43	549.55
Sharpe Ratio	1.36	2.71	2.70	2.97	2.28	0.92
Max. Drawdown	-2.23%	-3.00%	-3.42%	-7.43%	-4.14%	-33.92%
VaR 95 \ 99				-17.6% \ -28.6%		-19.5% \ -38.9%
CVaR 95 \ 99				-26.9% \ -42.6%		-34.2% \ -65.1%

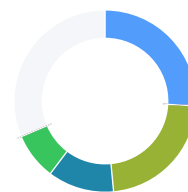
## COMPOSITION BY CURRENCIES

- USD 25.8%
- JPY 22.7%
- EUR 14.5%
- KRW 11.8%
- Others 25.2%



## COMPOSITION BY COUNTRIES

- US 25.8%
- JP 22.7%
- KR 11.8%
- AU 8.3%
- Others 31.4%



## TOP COMPONENTS AS OF 17-Sep-2021

Company	Ticker	Country	Currency	Index Weight (%)
PILBARA MINERALS LTD	PLSAT Equity	AU	AUD	5.46%
BYD CO LTD	1211 HK Equity	CN	HKD	5.37%
LIVENT CORP	LTHM UN Equity	US	USD	4.15%
SOLAREEDGE TECHNOLOGIES INC	SEDG UW Equity	US	USD	3.87%
BOLLORE SA	BOL FP Equity	FR	EUR	3.54%
EOS ENERGY ENTERPRISES INC	EOSE UR Equity	US	USD	3.46%
TESLA INC	TSLA UW Equity	US	USD	3.43%
PANASONIC CORP	6752 JT Equity	JP	JPY	3.33%
SAMSUNG SDI CO LTD	006400 KP Equity	KR	KRW	3.27%
ABB LTD-REG	ABBN SE Equity	CH	CHF	3.18%

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