

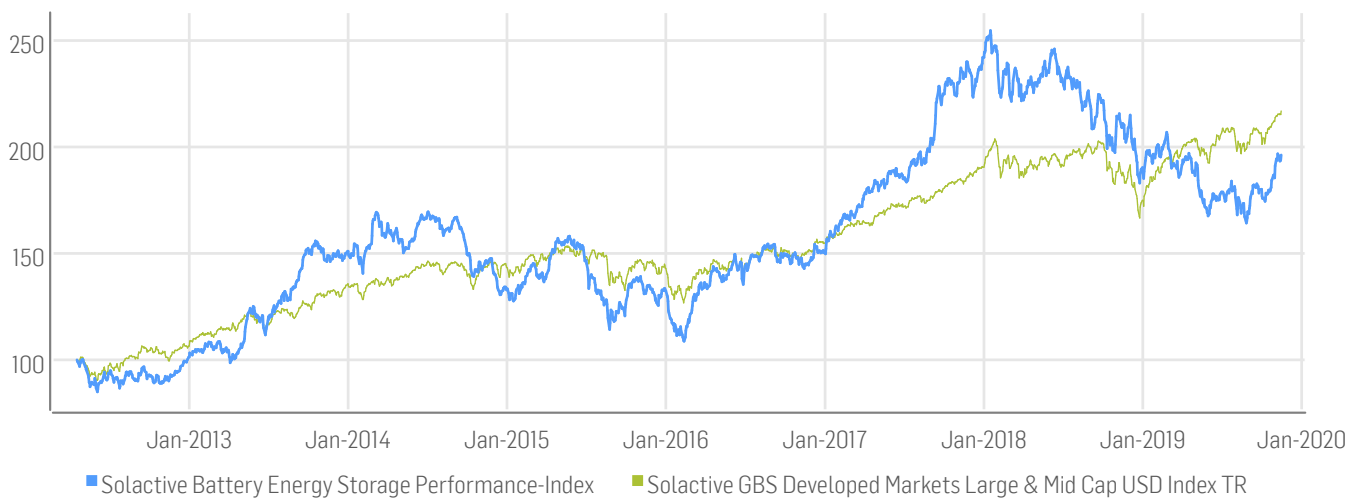
# FACTSHEET - AS OF 15-Nov-2019

## Solactive Battery Energy Storage Performance-Index

### DESCRIPTION

The Solactive Battery Energy Storage Performance-Index tracks the price movements of a portfolio of companies active in the value chain of battery production (Lithium development, chemical firms, producers of batteries). The index is calculated as a performance index and denominated in US Dollar. The composition of the Index is adjusted semi-annually.

### HISTORICAL PERFORMANCE\*



### CHARACTERISTICS

ISIN / WKN	DE000SLA4Z26 / SLA4Z2	Base Value / Base Date	100 Points / 04.12.2017
Bloomberg / Reuters	- /SOLBES	Last Price	84.15
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	08:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 18.04.2012
Index Members	13		

## STATISTICS

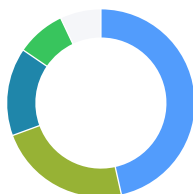
	30D	90D	180D	360D	YTD	Since Inception
Performance	9.6%	14.6%	11.4%	-3.8%	3.2%	-15.8%
Performance (p.a.)	-	-	-	-	-	-8.5%
Volatility (p.a.)	14.8%	15.4%	16.8%	17.6%	16.6%	17.6%
High	84.39	84.39	84.39	92.20	88.74	109.22
Low	76.68	70.43	70.43	70.43	70.43	70.43
Sharpe Ratio	13.75	4.67	1.35	-0.33	0.10	-0.59
Max. Drawdown	-1.8%	-5.3%	-10.7%	-23.6%	-20.6%	-35.5%
VaR 95 \ 99				-29.2% \ -48.5%		-32.3% \ -48.5%
CVaR 95 \ 99				-39.9% \ -49.5%		-40.4% \ -51.7%

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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.1%	8.9%	9.1%	18.5%	24.0%	15.8%
Performance (p.a.)	-	-	-	-	-	7.8%
Volatility (p.a.)	4.8%	9.4%	10.6%	11.8%	10.4%	11.5%
High	1282.10	1282.10	1282.10	1282.10	1282.10	1282.10
Low	1231.22	1170.50	1137.70	984.98	1017.59	984.98
Sharpe Ratio	12.84	4.16	1.64	1.43	2.49	0.51
Max. Drawdown	-0.3%	-3.7%	-5.9%	-13.0%	-5.9%	-18.2%
VaR 95 \ 99				-23.0% \ -35.3%		-21.7% \ -35.3%
CVaR 95 \ 99				-29.0% \ -38.6%		-29.9% \ -41.2%

## Composition by Currencies

- USD 46.5%
- JPY 22.9%
- KRW 15.1%
- EUR 8.4%
- Others 7.0%



## Composition by Countries

- US 40.2%
- JP 22.9%
- KR 15.1%
- DE 8.4%
- Others 13.4%



### TOP COMPONENTS AS OF 15-Nov-2019

Company	Ticker	Country	Currency	Index Weight (%)
TESLA INC	TSLA UW Equity	US	USD	9.81%
VARTA AG	VARI GY Equity	DE	EUR	8.44%
GS YUASA CORP	6674 JT Equity	JP	JPY	8.32%
LIVENT CORP	LTHM UN Equity	US	USD	8.19%
ENERGIZER HOLDINGS INC	ENR UN Equity	US	USD	8.01%
PANASONIC CORP	6752 JT Equity	JP	JPY	7.84%
SAMSUNG SDI CO LTD	006400 KP Equity	KR	KRW	7.56%
LG CHEM LTD	051910 KP Equity	KR	KRW	7.56%
ENERSYS	ENS UN Equity	US	USD	7.20%
BYD CO LTD	1211 HK Equity	CN	HKD	7.03%

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