

FACTSHEET - AS OF 20-Sep-2019

Solactive Climate Change Price Index

DESCRIPTION

The Solactive Climate Change Index reflects the price movements of the 30 largest companies active in the sectors agribusiness and biofuel, CO2 reduction, water, waste management, solar energy and wind energy. The index is weighted according to market capitalization, observing a minimum weight of 1.5 percent and a cap at 5 percent. Adjustments are conducted semi-annually. The index is calculated as a price index in Euro.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000A0SYHE7 / A0SYHE	Base Value / Base Date	100 Points / 29.10.2007
Bloomberg / Reuters	SBOXCCPC Index / .SBOXCCPC	Last Price	98.52
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 29.10.2007
Index Members	32		

STATISTICS

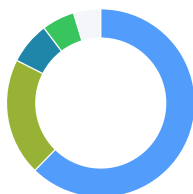
	30D	90D	180D	360D	YTD	Since Inception
Performance	3.3%	2.1%	6.5%	14.6%	19.5%	-1.5%
Performance (p.a.)	-	-	-	-	-	-0.1%
Volatility (p.a.)	11.0%	13.6%	12.1%	13.1%	11.8%	18.6%
High	98.64	98.70	98.70	98.70	98.70	107.56
Low	92.97	92.79	90.76	80.12	81.78	47.51
Sharpe Ratio	4.40	0.68	1.15	1.16	2.41	0.01
Max. Drawdown	-2.6%	-6.0%	-6.3%	-9.5%	-6.3%	-55.8%
VaR 95 \ 99				-23.7% \ -36.1%		-28.4% \ -59.2%
CVaR 95 \ 99				-32.6% \ -45.9%		-47.3% \ -81.4%

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.7%	3.8%	7.6%	7.4%	21.2%	15.4%
Performance (p.a.)	-	-	-	-	-	8.1%
Volatility (p.a.)	10.0%	12.7%	11.4%	13.1%	11.1%	11.9%
High	1152.99	1152.99	1152.99	1152.99	1152.99	1152.99
Low	1088.75	1080.58	1054.41	908.00	939.15	908.00
Sharpe Ratio	5.69	1.31	1.44	0.60	2.79	0.71
Max. Drawdown	-2.0%	-6.0%	-6.2%	-16.7%	-6.2%	-16.7%
VaR 95 \ 99				-24.4% \ -38.9%		-23.0% \ -37.8%
CVaR 95 \ 99				-33.4% \ -47.9%		-31.7% \ -45.8%

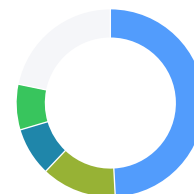
Composition by Currencies

- USD 62.3%
- EUR 20.1%
- DKK 7.2%
- GBP 5.6%
- Others 4.7%



Composition by Countries

- US 49.2%
- CA 12.9%
- FR 8.3%
- ES 7.8%
- Others 21.8%



TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	5.74%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	5.58%
ENGIE SA	ENGI FP Equity	FR	EUR	5.18%
DEERE & CO	DE UN Equity	US	USD	5.07%
NUTRIEN LTD	NTR UN Equity	CA	USD	4.71%
WASTE CONNECTIONS INC	WCN UN Equity	CA	USD	4.49%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	4.48%
ARCHER-DANIELS-MIDLAND CO	ADM UN Equity	US	USD	4.18%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	4.00%
EON SE	EOAN GY Equity	DE	EUR	3.99%
ORSTED A/S	ORSTED DC Equity	DK	DKK	3.74%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	3.48%
SSE PLC	SSE LN Equity	GB	GBP	3.38%
XYLEM INC	XYL UN Equity	US	USD	3.30%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	3.21%

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