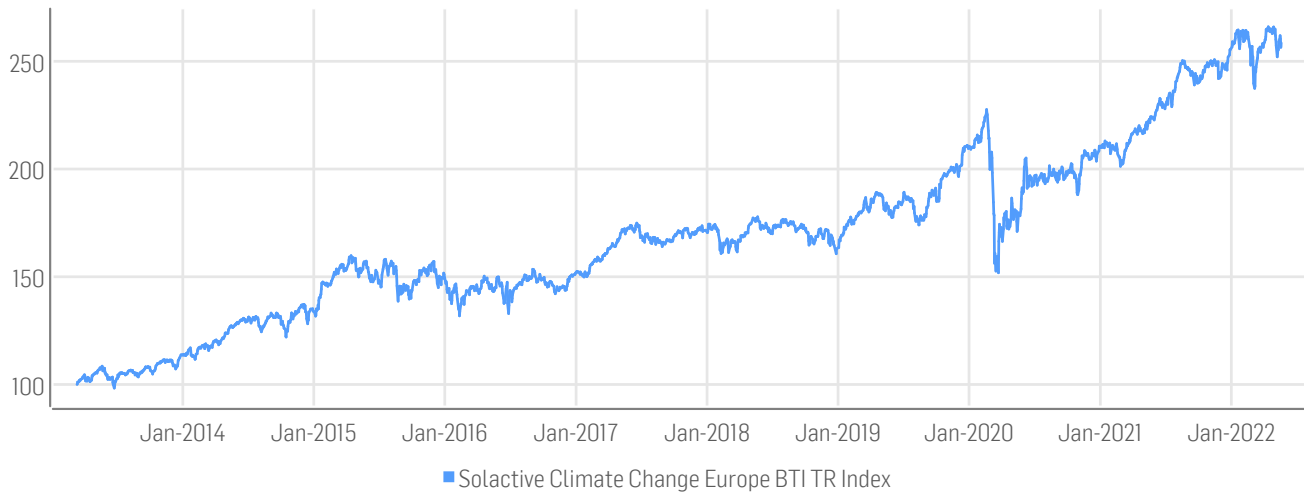


FACTSHEET - AS OF 20-May-2022

Solactive Climate Change Europe BTI TR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBUB8 / SLOBUB	Base Value / Base Date	100 Points / 12.03.2013
Bloomberg / Reuters	SBTICCTE Index/ .SBTICCTE	Last Price	258.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 12.03.2013
Index Members	31		

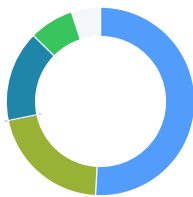
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.42%	-0.63%	4.22%	15.65%	1.13%	158.54%
Performance (p.a.)						10.89%
Volatility (p.a.)	14.09%	18.28%	15.94%	12.86%	16.39%	15.30%
High	265.95	266.04	266.04	266.04	266.04	266.04
Low	252.06	237.44	237.44	222.75	237.44	98.30
Sharpe Ratio*	-1.79	-0.11	0.59	1.28	0.22	0.75
Max. Drawdown	-5.22%	-8.74%	-10.25%	-10.25%	-10.25%	-33.30%
VaR 95 \ 99				-21.2% \ -40.7%		-21.9% \ -43.9%
CVaR 95 \ 99				-34.3% \ -52.3%		-38.0% \ -68.9%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

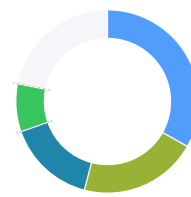
COMPOSITION BY CURRENCIES

- EUR 50.9%
- GBP 20.9%
- CHF 15.6%
- SEK 7.6%
- Others 5.0%



COMPOSITION BY COUNTRIES

- FR 33.2%
- GB 20.9%
- CH 15.6%
- FI 8.4%
- Others 21.9%



TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.94%
RED ELECTRICA CORP SA	REE SQ Equity	ES	EUR	4.72%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.67%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	4.58%
DANONE SA	BN FP Equity	FR	EUR	4.53%
BOUYGUES SA	EN FP Equity	FR	EUR	4.41%
GECINA SA	GFC FP Equity	FR	EUR	4.09%
SECURITAS AB CLASS B	SECUB SS Equity	SE	SEK	3.95%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	3.85%
SANOFI SA	SAN FP Equity	FR	EUR	3.74%

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