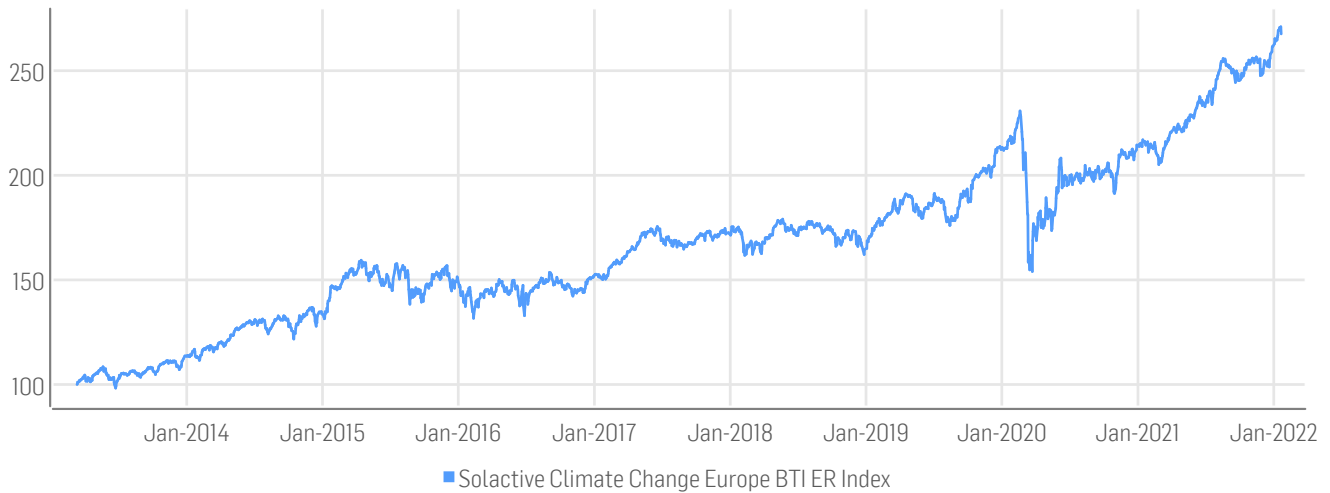


FACTSHEET - AS OF 21-Jan-2022

Solactive Climate Change Europe BTI ER Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBUC6 / SLOBUC	Base Value / Base Date	100 Points / 12.03.2013
Bloomberg / Reuters	SBTICCGE Index/ .SBTICCGE	Last Price	267.58
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted 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	30		

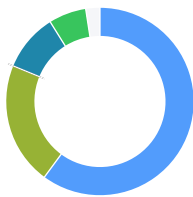
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.54%	5.48%	10.88%	24.06%	2.22%	167.58%
Performance (p.a.)						11.75%
Volatility (p.a.)	7.91%	11.16%	9.70%	9.93%	8.47%	15.22%
High	271.01	271.01	271.01	271.01	271.01	271.01
Low	255.97	247.64	240.90	205.11	262.85	98.26
Sharpe Ratio*	9.13	2.22	2.46	2.52	5.54	0.81
Max. Drawdown	-1.27%	-3.50%	-4.48%	-5.06%	-1.27%	-33.26%
VaR 95 \ 99				-16.6% \ -30.0%		-21.2% \ -43.8%
CVaR 95 \ 99				-25.4% \ -44.5%		-37.6% \ -69.6%

* 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 60.1%
- GBP 21.1%
- CHF 9.9%
- SEK 6.5%
- Others 2.4%



COMPOSITION BY COUNTRIES

- GB 21.1%
- FR 19.0%
- DE 12.0%
- IT 10.9%
- Others 37.0%



TOP COMPONENTS AS OF 21-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.85%
DIRECT LINE INSURANCE GROUP PLC	DLG LN Equity	GB	GBP	4.64%
AXA SA	CS FP Equity	FR	EUR	4.47%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.47%
TELE2 AB	TEL2B SS Equity	SE	SEK	4.38%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	4.34%
ROYAL KPN NV	KPN NA Equity	NL	EUR	4.32%
ADMIRAL GROUP PLC	ADM LN Equity	GB	GBP	4.27%
BOUYGUES SA	EN FP Equity	FR	EUR	4.26%
ENAGAS SA	ENG SQ Equity	ES	EUR	4.11%

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