

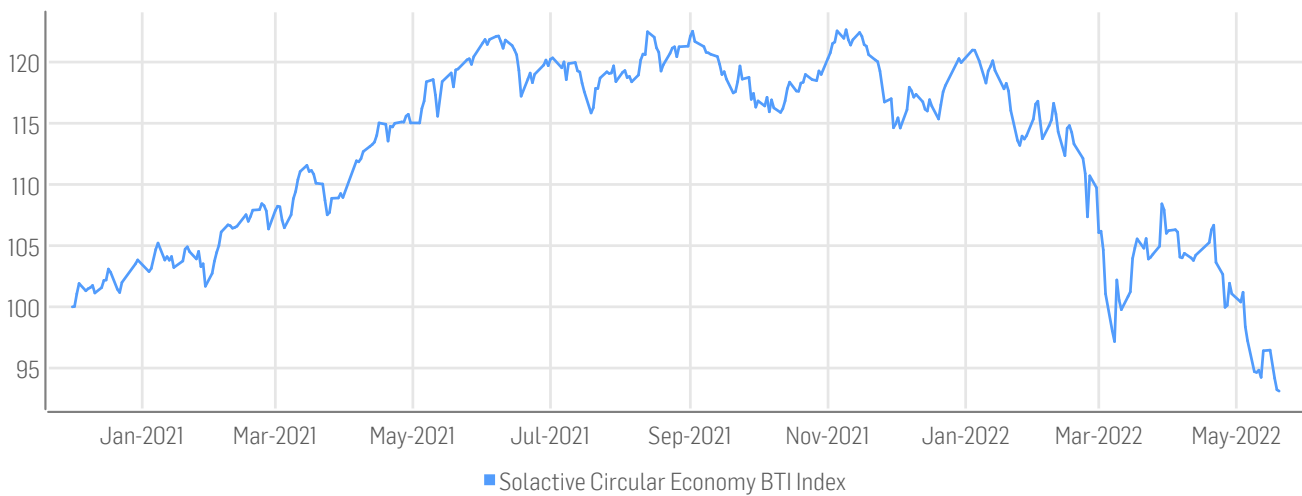
FACTSHEET - AS OF 20-May-2022

Solactive Circular Economy BTI Index

DESCRIPTION

Solactive Circular Economy BTI Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBXS6 / SLOBXS	Base Value / Base Date	100 Points / 01.12.2020
Bloomberg / Reuters	SOLCE Index/ .SOLCE	Last Price	93.11
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01.12.2020
Index Members	35		

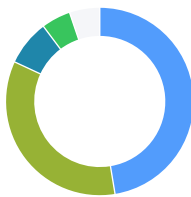
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-12.40%	-17.82%	-22.79%	-22.52%	-22.38%	-6.89%
Performance (p.a.)						-4.75%
Volatility (p.a.)	23.56%	26.79%	22.01%	17.03%	23.50%	15.84%
High	106.67	112.13	120.98	122.64	120.98	122.64
Low	93.11	93.11	93.11	93.11	93.11	93.11
Sharpe Ratio*	-3.43	-2.08	-1.89	-1.39	-2.09	-0.35
Max. Drawdown	-12.71%	-17.82%	-23.03%	-24.07%	-23.03%	-24.07%
VaR 95 \ 99				-32.6% \ -51.4%		-25.7% \ -48.3%
CVaR 95 \ 99				-44.5% \ -54.7%		-39.2% \ -53.6%

* 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).

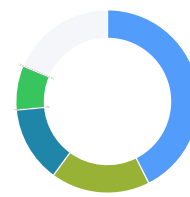
COMPOSITION BY CURRENCIES

- USD 47.4%
- EUR 34.5%
- GBP 7.8%
- CHF 5.0%
- Others 5.2%



COMPOSITION BY COUNTRIES

- US 42.5%
- DE 17.5%
- FR 13.4%
- GB 7.8%
- Others 18.7%



TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	5.04%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	4.54%
CARNIVAL CORP	CCL UN Equity	PA	USD	4.36%
BASF SE	BAS GY Equity	DE	EUR	4.10%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.07%
EBAY INC	EBAY UW Equity	US	USD	3.79%
KRAFT HEINZ CO/THE	KHC UW Equity	US	USD	3.71%
ADIDAS AG	ADS GY Equity	DE	EUR	3.66%
NIKE INC	NKE UN Equity	US	USD	3.64%
KELLOGG CO	K UN Equity	US	USD	3.61%

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