

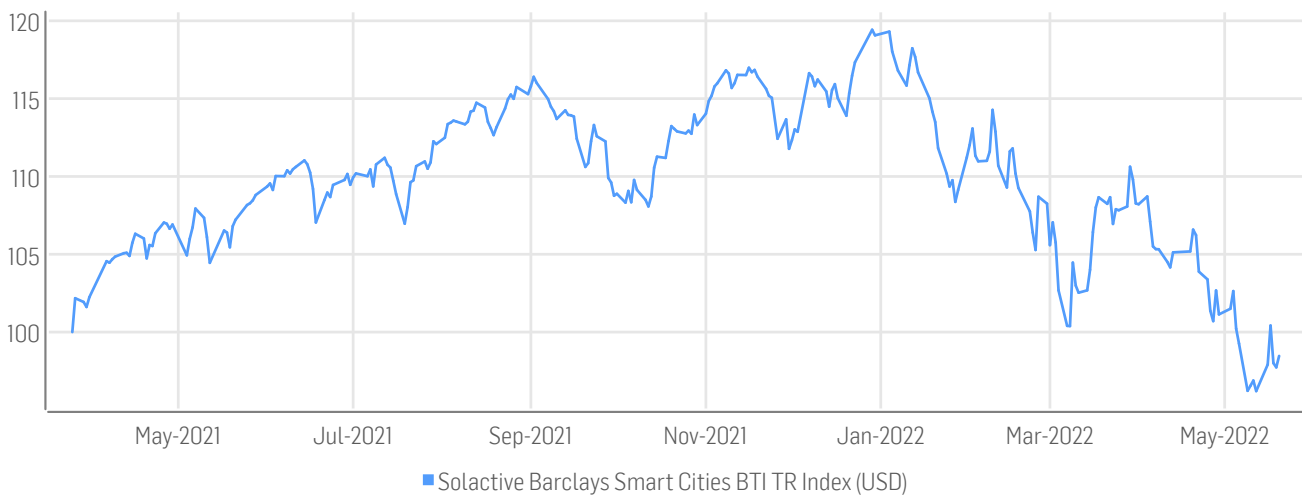
FACTSHEET - AS OF 20-May-2022

Solactive Barclays Smart Cities BTI TR Index (USD)

DESCRIPTION

Solactive Barclays Smart Cities BTI TR Index (USD)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCGP5	Base Value / Base Date	100 Points / 25.03.2021
Bloomberg / Reuters	SOLSC Index/ SOLSC	Last Price	98.47
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 25.03.2021
Index Members	84		

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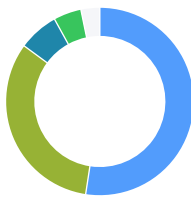
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.61%	-9.88%	-15.42%	-8.96%	-17.30%	-1.53%
Performance (p.a.)						-1.33%
Volatility (p.a.)	25.04%	24.13%	21.50%	16.86%	22.18%	16.68%
High	106.58	110.62	119.43	119.43	119.31	119.43
Low	96.21	96.21	96.21	96.21	96.21	96.21
Sharpe Ratio*	-2.50	-1.46	-1.38	-0.59	-1.80	-0.13
Max. Drawdown	-9.74%	-13.03%	-19.44%	-19.44%	-19.36%	-19.44%
VaR 95 \ 99				-31.1% \ -39.6%		-28.0% \ -39.6%
CVaR 95 \ 99				-37.9% \ -48.1%		-36.7% \ -48.1%

* 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 52.4%
- EUR 32.7%
- GBP 6.9%
- CHF 4.8%
- Others 3.2%



COMPOSITION BY COUNTRIES

- US 46.5%
- FR 10.9%
- IE 6.9%
- ES 6.8%
- Others 28.8%



TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
SWITCH INC	SWCH UN Equity	US	USD	1.71%
REPSOL SA	REP SQ Equity	ES	EUR	1.56%
CROWN CASTLE INTERNATIONAL CORP	CCI UN Equity	US	USD	1.49%
SHELL PLC	SHELL NA Equity	GB	EUR	1.49%
ALFEN NV	ALFEN NA Equity	NL	EUR	1.47%
INFRASTRUTTURE WIRELESS ITALIANE SPA	INW IM Equity	IT	EUR	1.44%
SBA COMMUNICATIONS CORP-CL A	SBAC UW Equity	US	USD	1.44%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	1.44%
IBERDROLA SA	IBE SQ Equity	ES	EUR	1.41%
HONEYWELL INTERNATIONAL INC	HON UW Equity	US	USD	1.40%
BP PLC	BP/ LN Equity	GB	GBP	1.39%
TELEFONICA SA	TEF SQ Equity	ES	EUR	1.38%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	1.38%

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TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.38%
T-MOBILE US INC	TMUS UW Equity	US	USD	1.37%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	1.36%
ANALOG DEVICES INC	ADI UW Equity	US	USD	1.36%
PTC INC	PTC UW Equity	US	USD	1.36%
HOLCIM LTD	HOLN SE Equity	CH	CHF	1.33%
BOUYGUES SA	EN FP Equity	FR	EUR	1.30%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.30%
INTEL CORP	INTC UW Equity	US	USD	1.29%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	1.29%
BROADCOM INC	AVGO UW Equity	US	USD	1.28%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	1.28%
ENI SPA	ENI IM Equity	IT	EUR	1.27%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	1.27%
ALLEGION PLC	ALLE UN Equity	IE	USD	1.27%
OTIS WORLDWIDE CORP	OTIS UN Equity	US	USD	1.26%
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	1.26%
NVIDIA CORP	NVDA UW Equity	US	USD	1.26%
BUZZI UNICEM SPA	BZU IM Equity	IT	EUR	1.26%
ROPER TECHNOLOGIES INC	ROP UN Equity	US	USD	1.25%
JOHN WOOD GROUP PLC	WG/ LN Equity	GB	GBP	1.25%
EIFFAGE SA	FGR FP Equity	FR	EUR	1.25%
EQUINIX INC	EQIX UW Equity	US	USD	1.25%
AT&T	T UN Equity	US	USD	1.23%
VINCI SA	DG FP Equity	FR	EUR	1.22%
SILICON LABORATORIES INC	SLAB UW Equity	US	USD	1.22%
STMICROELECTRONICS NV	STM IM Equity	NL	EUR	1.21%
FERROVIAL SA	FER SQ Equity	ES	EUR	1.21%
ABB LTD-REG	ABBN SE Equity	CH	CHF	1.20%
FORTIVE CORP	FTV UN Equity	US	USD	1.20%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.19%
AUTODESK INC	ADSK UW Equity	US	USD	1.18%
EATON CORPORATION PLC	ETN UN Equity	IE	USD	1.18%
CRH PLC	CRH LN Equity	IE	GBP	1.18%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	1.17%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	1.17%
SCHINDLER HOLDING AG	SCHP SE Equity	CH	CHF	1.17%
ENGIE SA	ENGI FP Equity	FR	EUR	1.16%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.15%
NORTONLIFELOCK INC	NLOK UW Equity	US	USD	1.15%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	1.15%
HEIDELBERGCEMENT AG	HEI GY Equity	DE	EUR	1.14%
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	1.14%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	1.14%

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Company	Ticker	Country	Currency	Index Weight (%)
CARRIER GLOBAL CORP	CARR UN Equity	US	USD	1.13%
SIEMENS AG	SIE GY Equity	DE	EUR	1.13%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	1.13%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBP	1.12%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	1.12%
EON SE	EOAN GY Equity	DE	EUR	1.10%
QUALCOMM INC	QCOM UW Equity	US	USD	1.10%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.09%
ZURN WATER SOLUTIONS CORP	ZWS UN Equity	US	USD	1.07%
SIKA AG	SIKA SE Equity	CH	CHF	1.07%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	1.07%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	1.06%
QORVO INC	QRVO UW Equity	US	USD	1.06%
JOHNSON CONTROLS INTERNATIONAL PLC	JCI UN Equity	IE	USD	1.06%
LENNOX INTL	LII UN Equity	US	USD	1.05%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	1.04%
F5 INC	FFIV UW Equity	US	USD	1.03%
ROCKWOOL A/S	ROCKB DC Equity	DK	DKK	1.02%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	1.02%
REGAL REXNORD CORP	RRX UN Equity	US	USD	1.01%
SKYWORKS SOLUTIONS INC	SWKS UW Equity	US	USD	1.00%
ROCKWELL AUTOMATION INC	ROK UN Equity	US	USD	1.00%
STANLEY BLACK & DECKER	SWK UN Equity	US	USD	0.97%
CIENA CORP	CIEN UN Equity	US	USD	0.97%
BREEDON GROUP PLC	BREE LN Equity	JE	GBP	0.60%
WARNER BROS DISCOVERY INC	WBD UW Equity	US	USD	0.25%
VICAT SA ORD	VCT FP Equity	FR	EUR	0.18%

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