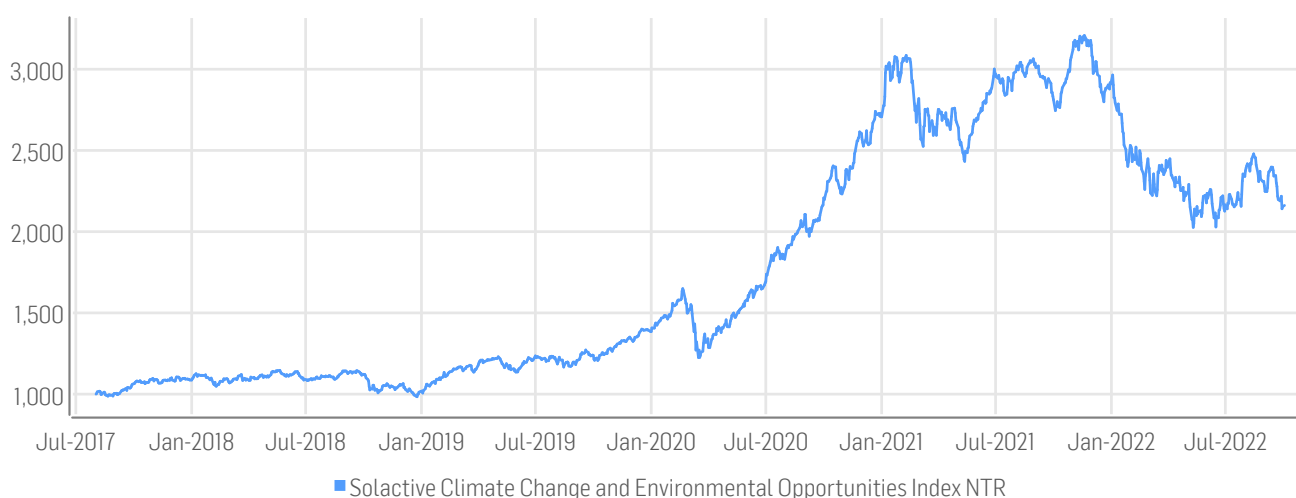


Solactive Climate Change and Environmental Opportunities Index NTR

DESCRIPTION

The Solactive Climate Change and Environmental Opportunities Index NTR aims to track the performance of global securities from sectors expected to have a positive climate change and environmental impact, associated with decarbonization activities that enable CO2e avoidance. The specific sectors are Green Energy, Green Transportation, Water & Waste Improvements, Enabling Solutions, and Sustainable Products. The index is calculated as an NTR version in AUD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCL80	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	SOCCEENV Index/ .SOCCEENV	Last Price	2161.45
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	AUD	History	Available daily back to 02.08.2017
Index Members	100		

FACTSHEET - AS OF 03-Oct-2022
Solactive Climate Change and Environmental Opportunities Index NTR

STATISTICS

AUD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.84%	-0.65%	-7.92%	-22.12%	-25.70%	116.14%
Performance (p.a.)						16.08%
Volatility (p.a.)	23.45%	23.11%	26.88%	26.63%	28.57%	20.40%
High	2397.64	2479.12	2479.12	3208.03	2964.43	3208.03
Low	2140.60	2140.60	2026.43	2026.43	2026.43	983.48
Max. Drawdown	-10.72%	-13.65%	-13.67%	-36.83%	-31.64%	-36.83%
VaR 95 \ 99				-42.9% \ -64.8%		-32.9% \ -58.3%
CVaR 95 \ 99				-55.4% \ -65.8%		-49.6% \ -78.1%

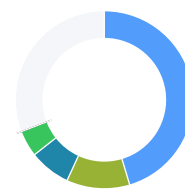
COMPOSITION BY CURRENCIES

- USD 63.0%
- EUR 10.4%
- KRW 4.8%
- DKK 4.4%
- Others 17.5%



COMPOSITION BY COUNTRIES

- US 45.4%
- IE 11.5%
- KY 7.5%
- KR 4.8%
- Others 30.8%



TOP COMPONENTS AS OF 03-Oct-2022

Company	Ticker	Country	Currency	Index Weight (%)
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	5.66%
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	4.84%
EATON CORPORATION PLC	ETN UN Equity	IE	USD	4.54%
TESLA INC	TSLA UW Equity	US	USD	4.41%
ECOLAB INC	ECL UN Equity	US	USD	3.94%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	3.72%
NIO INC - ADR	NIO UN Equity	KY	USD	3.14%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.80%
SAMSUNG SDI CO LTD	006400 KP Equity	KR	KRW	2.65%
EAST JAPAN RAILWAY CO	9020 JT Equity	JP	JPY	2.57%

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