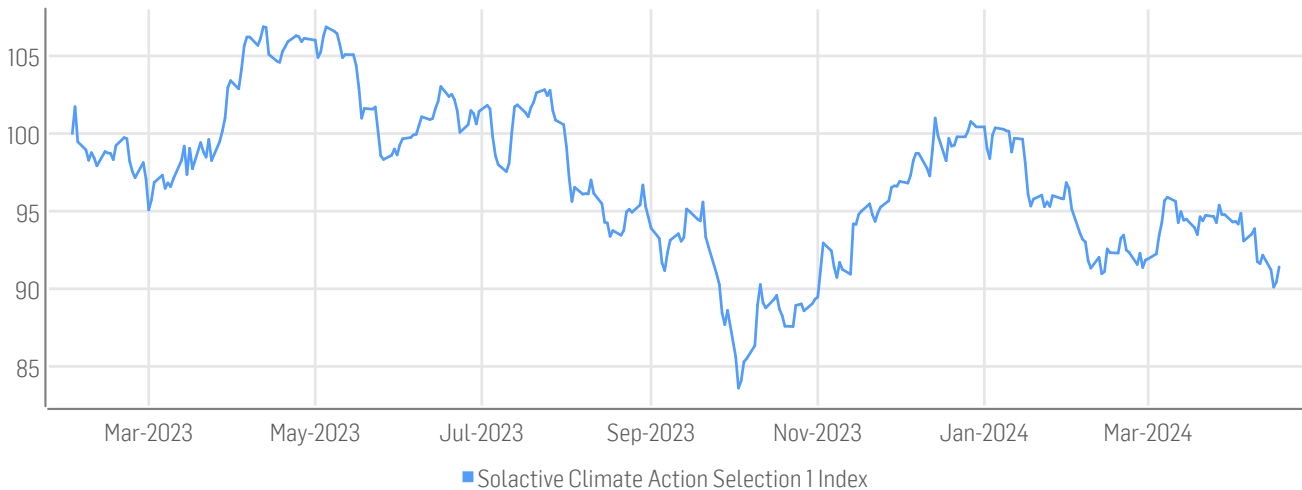


FACTSHEET - AS OF 18-Apr-2024

Solactive Climate Action Selection 1 Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOG6U2 / SLOG6U	Base Value / Base Date	100.0 Points / 01.02.2023
Bloomberg / Reuters	SOLSCLM1 Index / .SOLSCLM1	Last Price	91.41
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01.02.2023
Index Members	14		

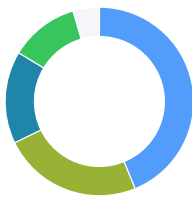
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.22%	-4.56%	4.36%	-14.01%	-8.98%	-8.59%
Performance (p.a.)						-7.15%
Volatility (p.a.)	14.32%	13.37%	14.49%	15.06%	13.77%	15.21%
High	95.39	96.84	101.00	106.87	100.43	106.88
Low	90.11	90.11	87.57	83.60	90.11	83.60
Sharpe Ratio*	-2.04	-1.69	0.26	-1.30	-2.32	-0.82
Max. Drawdown	-5.54%	-6.95%	-10.78%	-21.77%	-10.28%	-21.78%
VaR 95 \ 99				-26.1% \ -37.8%		-26.1% \ -36.3%
CVaR 95 \ 99				-34.2% \ -46.2%		-33.9% \ -43.4%

* 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).

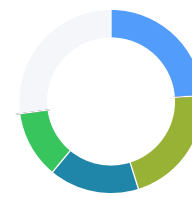
COMPOSITION BY CURRENCIES

- EUR 43.8%
- GBP 24.0%
- USD 15.8%
- CAD 11.9%
- Others 4.5%



COMPOSITION BY COUNTRIES

- GB 24.0%
- ES 21.2%
- US 15.8%
- CA 11.9%
- Others 27.1%



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	12.21%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	10.01%
EON SE	EOAN GY Equity	DE	EUR	8.88%
EXELON CORP	EXC UW Equity	US	USD	8.33%
HYDRO ONE LTD	H CT Equity	CA	CAD	7.56%
EDISON INTERNATIONAL	EIX UN Equity	US	USD	7.52%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBP	7.37%
TERNA SPA	TRN IM Equity	IT	EUR	7.24%
SEVERN TRENT PLC	SVT LN Equity	GB	GBP	6.58%
VERBUND AG	VER AV Equity	AT	EUR	6.50%

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