

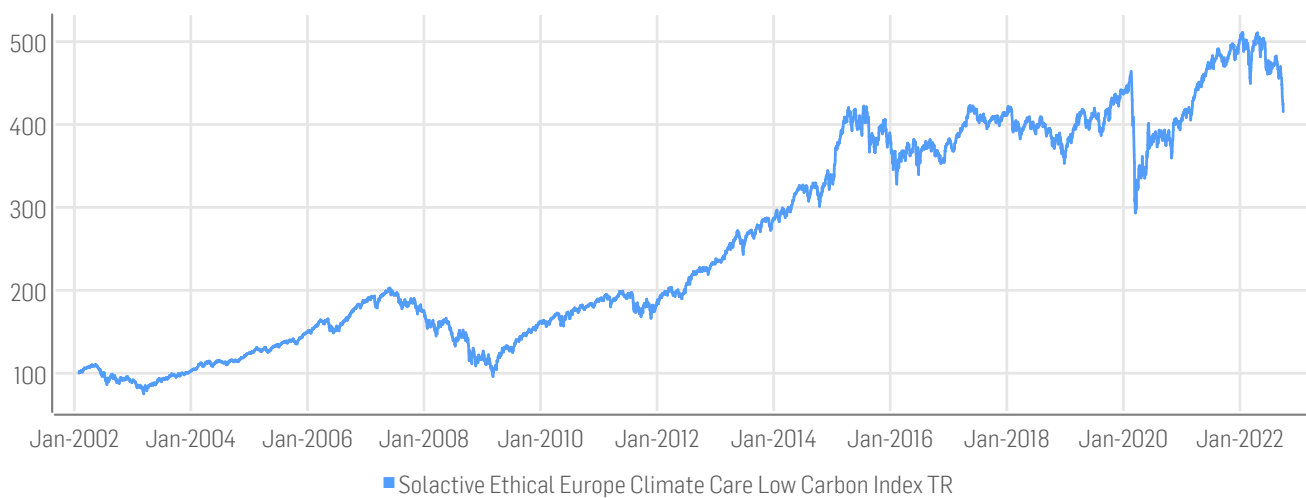
FACTSHEET - AS OF 29-Sep-2022

Solactive Ethical Europe Climate Care Low Carbon Index TR

DESCRIPTION

The Solactive Ethical Europe Climate Care Low Carbon Index intends to track the price movements in shares of companies that have a high dividend, relatively low historical volatility and pass several corporate social responsibility screens and carbon screens applied by Vigeo Eiris. The Index is a Price Return/Net Total Return/Gross Total Return index and calculated in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8MW5 / SLA8MW	Base Value / Base Date	100 Points / 30.01.2002
Bloomberg / Reuters	- / .CARLCGTR	Last Price	415.43
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	8:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.01.2002
Index Members	42		

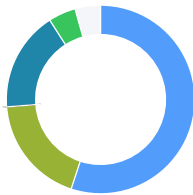
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.37%	-11.11%	-16.67%	-12.19%	-17.03%	315.43%
Performance (p.a.)						7.14%
Volatility (p.a.)	16.00%	13.56%	14.43%	14.64%	15.82%	16.25%
High	469.86	482.66	510.60	510.95	510.95	510.95
Low	415.43	415.43	415.43	415.43	415.43	75.01
Sharpe Ratio*	-4.64	-2.85	-2.19	-0.89	-1.44	0.40
Max. Drawdown	-11.58%	-13.93%	-18.64%	-18.69%	-18.69%	-52.69%
VaR 95 \ 99				-27.8% \ -42.7%		-25.3% \ -47.2%
CVaR 95 \ 99				-36.4% \ -50.6%		-40.2% \ -66.4%

* 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).

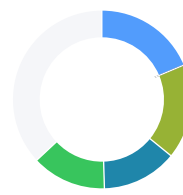
COMPOSITION BY CURRENCIES

- EUR 55.1%
- GBP 18.7%
- CHF 17.2%
- NOK 4.7%
- Others 4.4%



COMPOSITION BY COUNTRIES

- GB 18.7%
- CH 17.2%
- FR 13.7%
- NL 13.5%
- Others 37.0%



TOP COMPONENTS AS OF 29-Sep-2022

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	5.09%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.92%
ORKLA ASA	ORK NO Equity	NO	NOK	4.70%
TELIA CO AB	TELIA SS Equity	SE	SEK	4.38%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	4.06%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.94%
SGS SA	SGSN SE Equity	CH	CHF	3.78%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	3.58%
SWISS RE AG	SREN SE Equity	CH	CHF	3.45%
TELEFONICA SA	TEF SQ Equity	ES	EUR	3.39%

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