

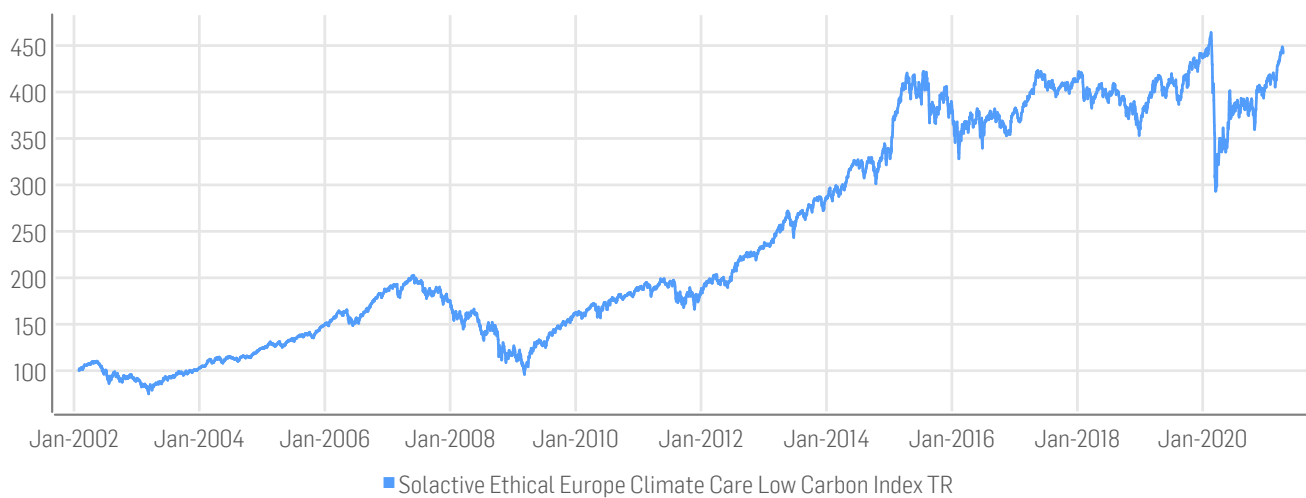
FACTSHEET - AS OF 14-Apr-2021

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

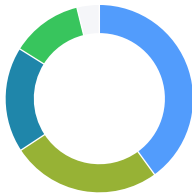
ISIN / WKN	DE000SLA8MW5 / SLA8MW	Base Value / Base Date	100 Points / 30.01.2002
Bloomberg / Reuters	- / .CARLCGTR	Last Price	441.88
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	8:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.01.2002
Index Members	30		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.96%	6.38%	15.16%	28.33%	9.19%	341.88%
Performance (p.a.)	-	-	-	-	-	8.04%
Volatility (p.a.)	6.59%	9.82%	12.72%	17.92%	9.47%	16.46%
High	448.56	448.56	448.56	448.56	448.56	464.05
Low	429.19	405.33	359.62	335.31	404.70	75.01
Sharpe Ratio	6.55	2.96	2.65	1.63	3.87	0.52
Max. Drawdown	-1.49%	-3.63%	-6.28%	-10.40%	-3.63%	-52.69%
VaR 95 \ 99				-31.5% \ -50.1%		-25.3% \ -47.4%
CVaR 95 \ 99				-44.6% \ -65.5%		-40.7% \ -67.3%

Composition by Currencies

- EUR 40.0%
- CHF 25.8%
- GBP 18.1%
- SEK 12.3%
- Others 3.8%



Composition by Countries

- CH 25.8%
- GB 18.1%
- SE 12.3%
- FI 11.2%
- Others 32.6%



TOP COMPONENTS AS OF 14-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	5.28%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.80%
COFINIMMO SA	COFB BB Equity	BE	EUR	4.52%
SGS SA	SGSN SE Equity	CH	CHF	4.38%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.14%
ORKLA ASA	ORK NO Equity	NO	NOK	3.85%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.75%
ABB LTD-REG	ABBN SE Equity	CH	CHF	3.70%
TELIA CO AB	TELIA SS Equity	SE	SEK	3.59%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.46%

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