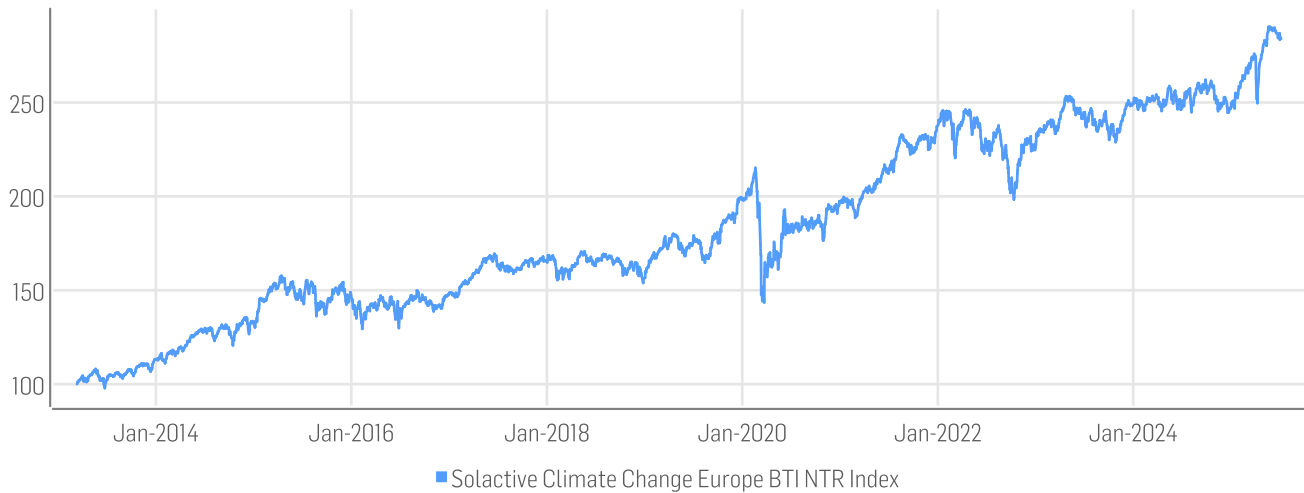


FACTSHEET - AS OF 07-Jul-2025

Solactive Climate Change Europe BTI NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBUA0 / SLOBUA	Base Value / Base Date	100 Points / 12.03.2013
Bloomberg / Reuters	SBTICCNE Index/ .SBTICCNE	Last Price	283.94
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 12.03.2013
Index Members	30		

FACTSHEET - AS OF 07-Jul-2025

Solactive Climate Change Europe BTI NTR Index

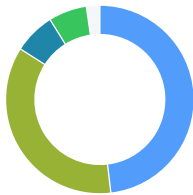
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.71%	10.59%	13.79%	11.30%	15.08%	183.94%
Performance (p.a.)						8.84%
Volatility (p.a.)	6.23%	12.12%	13.46%	12.15%	13.38%	14.45%
High	289.74	290.31	290.31	290.31	290.31	290.31
Low	283.40	249.64	246.84	244.54	246.84	97.87
Sharpe Ratio*	-3.34	4.01	2.08	0.79	2.20	0.48
Max. Drawdown	-2.19%	-2.77%	-9.52%	-9.52%	-9.52%	-33.30%
VaR 95 \ 99				-17.0% \ -44.5%		-20.8% \ -42.0%
CVaR 95 \ 99				-32.1% \ -66.5%		-35.4% \ -63.7%

* 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 48.1%
- GBP 35.9%
- CHF 7.1%
- DKK 6.6%
- Others 2.3%



COMPOSITION BY COUNTRIES

- GB 35.9%
- FR 21.2%
- IT 18.7%
- CH 7.1%
- Others 17.1%



TOP COMPONENTS AS OF 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
GECINA SA	GFC FP Equity	FR	EUR	4.38%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.37%
ADMIRAL GROUP PLC	ADM LN Equity	GB	GBP	4.32%
ITALGAS SPA	IG IM Equity	IT	EUR	4.31%
TRYG AS	TRYG DC Equity	DK	DKK	4.27%
ENI SPA	ENI IM Equity	IT	EUR	4.26%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBP	4.24%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	4.21%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBP	4.19%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.17%

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