

FACTSHEET - AS OF 02-May-2025

Solactive Climate Change Europe ESG BTI Index PR

DESCRIPTION

The Solactive Climate Change Europe ESG BTI Index PR represents companies that are aligned to the 2°C global warming scenario through 2050 with low volatility and high dividends. These companies exhibit relatively high ESG ratings and do not violate certain ESG standards regarding controversies and/or activities in defined sectors. The index is calculated as a Price Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SLOK0H | Base Value / Base Date | 100 Points / 06.02.2013 |
| Bloomberg / Reuters | SOLEUCCP Index/ .SOLEUCCP | Last Price | 180.75 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 06.02.2013 |
| Index Members | 30 | | |

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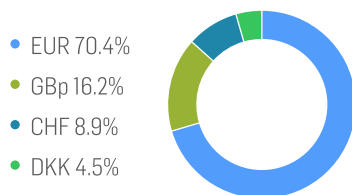
Solactive Climate Change Europe ESG BTI Index PR

STATISTICS

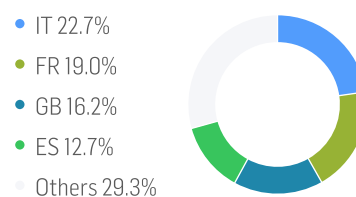
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | 2.40% | 5.98% | 7.26% | 9.68% | 9.53% | 80.75% |
| Performance (p.a.) | | | | | | 4.96% |
| Volatility (p.a.) | 29.23% | 17.59% | 14.27% | 12.33% | 15.89% | 14.25% |
| High | 180.75 | 180.75 | 180.75 | 180.75 | 180.75 | 180.75 |
| Low | 162.78 | 162.78 | 162.78 | 157.34 | 162.78 | 99.08 |
| Sharpe Ratio* | 1.07 | 1.39 | 0.92 | 0.62 | 1.84 | 0.20 |
| Max. Drawdown | -8.49% | -8.49% | -8.49% | -8.49% | -8.49% | -34.48% |
| VaR 95 \ 99 | | | | -17.1% \ -42.0% | | -21.7% \ -39.3% |
| CVaR 95 \ 99 | | | | -31.8% \ -66.4% | | -34.8% \ -61.5% |

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| POSTE ITALIANE SPA | PST IM Equity | IT | EUR | 5.06% |
| ITALGAS SPA | IG IM Equity | IT | EUR | 5.03% |
| SNAM SPA | SRG IM Equity | IT | EUR | 4.62% |
| ENAGAS SA | ENG SQ Equity | ES | EUR | 4.61% |
| ENEL SPA | ENEL IM Equity | IT | EUR | 4.56% |
| TRYG AS | TRYG DC Equity | DK | DKK | 4.46% |
| RED ELECTRICA CORP SA | RED SQ Equity | ES | EUR | 4.43% |
| NATIONAL GRID PLC | NG/ LN Equity | GB | GBp | 4.38% |
| LONDONMETRIC PROPERTY PLC | LMP LN Equity | GB | GBp | 4.13% |
| SANOFI SA | SAN FP Equity | FR | EUR | 3.88% |

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