

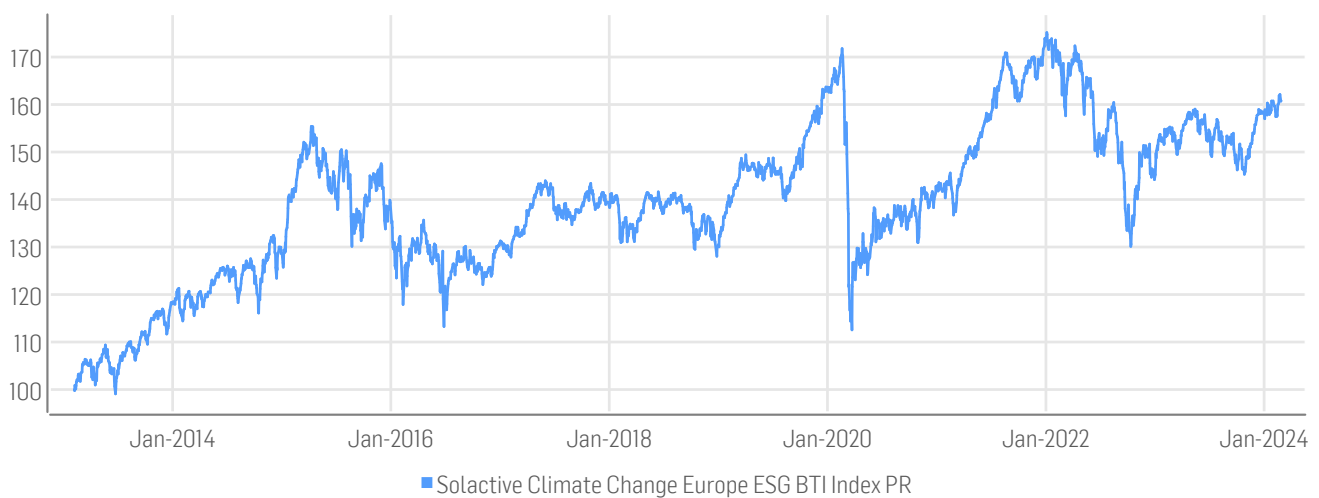
FACTSHEET - AS OF 27-Feb-2024

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	160.79
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		

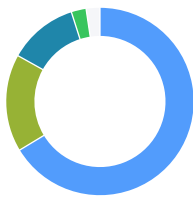
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.02%	4.23%	5.08%	4.25%	1.50%	60.79%
Performance (p.a.)						4.39%
Volatility (p.a.)	7.34%	7.92%	9.10%	9.48%	9.02%	14.49%
High	162.13	162.13	162.13	162.13	162.13	175.16
Low	157.45	154.26	145.31	145.31	157.01	99.08
Sharpe Ratio*	-0.49	1.82	0.73	0.04	0.62	0.03
Max. Drawdown	-2.06%	-2.06%	-5.62%	-8.63%	-2.06%	-34.48%
VaR 95 \ 99				-16.9% \ -25.1%		-22.0% \ -39.3%
CVaR 95 \ 99				-21.7% \ -27.8%		-35.2% \ -61.9%

* 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 66.3%
- GBP 16.8%
- CHF 12.0%
- DKK 2.6%
- Others 2.4%



COMPOSITION BY COUNTRIES

- DE 22.4%
- GB 16.8%
- IT 12.0%
- CH 12.0%
- Others 36.8%



TOP COMPONENTS AS OF 27-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.69%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	4.50%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	4.38%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	4.35%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.32%
SGS SA	SGSN SE Equity	CH	CHF	4.29%
SNAM SPA	SRG IM Equity	IT	EUR	4.26%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBP	4.26%
EVONIK INDUSTRIES AG	EVK GY Equity	DE	EUR	4.24%
ENAGAS SA	ENG SQ Equity	ES	EUR	3.91%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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