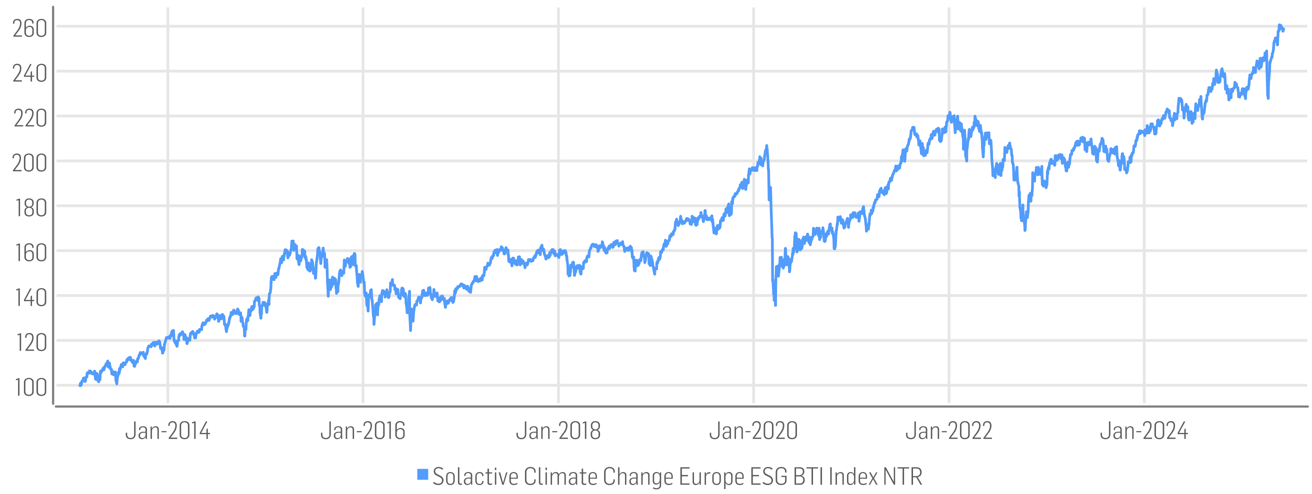
FACTSHEET - AS OF 06-Jun-2025
Solactive Climate Change Europe ESG BTI Index NTR

DESCRIPTION

The Solactive Climate Change Europe ESG BTI Index NTR 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 Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0K0J	Base Value / Base Date	100 Points / 06.02.2013
Bloomberg / Reuters	SOLEUCCN Index/ .SOLEUCCN	Last Price	258.73
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 06.02.2013
Index Members	30		

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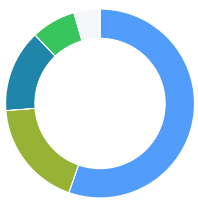
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.78%	6.35%	10.17%	16.51%	12.66%	158.73%
Performance (p.a.)						8.02%
Volatility (p.a.)	7.79%	17.61%	13.78%	12.21%	14.35%	14.20%
High	260.64	260.64	260.64	260.64	260.64	260.64
Low	251.70	227.84	227.76	216.76	227.76	99.78
Sharpe Ratio*	2.80	1.49	1.42	1.20	2.08	0.41
Max. Drawdown	-1.09%	-8.49%	-8.49%	-8.49%	-8.49%	-34.44%
VaR 95 \ 99				-17.2% \ -41.9%		-21.4% \ -39.3%
CVaR 95 \ 99				-31.3% \ -66.3%		-34.6% \ -61.4%

* 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



COMPOSITION BY COUNTRIES

TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ITALGAS SPA	IG IM Equity	IT	EUR	4.51%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBp	4.46%
GECINA SA	GFC FP Equity	FR	EUR	4.43%
SNAM SPA	SRG IM Equity	IT	EUR	4.43%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	4.42%
TRYG AS	TRYG DC Equity	DK	DKK	4.41%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBp	4.41%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	4.39%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	4.22%
SANOFI SA	SAN FP Equity	FR	EUR	4.11%

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