

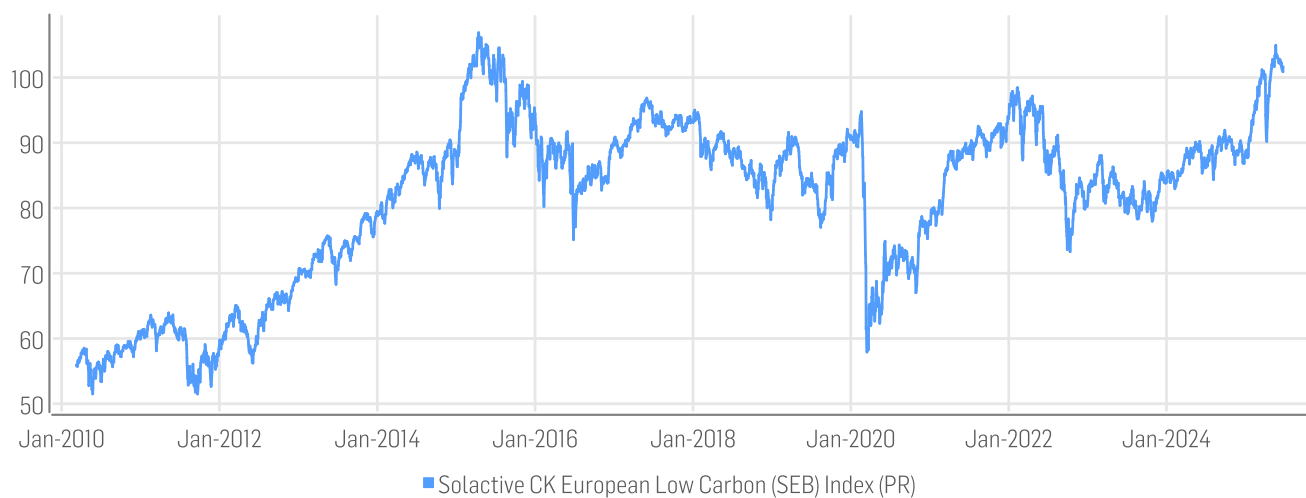
FACTSHEET - AS OF 24-Jun-2025

Solactive CK European Low Carbon (SEB) Index (PR)

DESCRIPTION

The Index tracks the price movements in shares of companies that have a high dividend, relatively low historical volatility and have relative to their peers an efficient Carbon Emission.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0G49 / SLA0G4	Base Value / Base Date	100 Points / 31.03.2010
Bloomberg / Reuters	SOLCO2 Index / .SOLCO2	Last Price	101.67
Index Calculator	Solactive AG	Dividends	Special cash dividends
Index Type	Price Return	Calculation	08:30am to 22:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.03.2010
Index Members	40		

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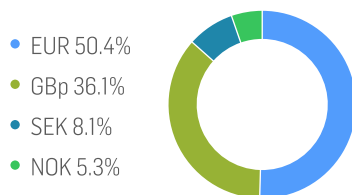
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STATISTICS

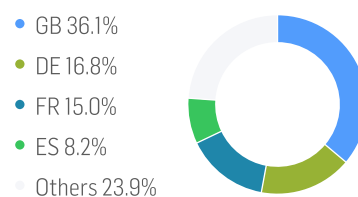
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.41%	0.69%	17.03%	17.90%	15.29%	78.01%
Performance (p.a.)						3.86%
Volatility (p.a.)	5.38%	16.70%	13.70%	12.25%	13.80%	15.96%
High	103.48	104.95	104.95	104.95	104.95	106.88
Low	100.88	90.20	86.87	84.35	87.69	51.49
Sharpe Ratio*	-3.31	0.05	2.60	1.33	2.37	0.12
Max. Drawdown	-2.51%	-10.67%	-10.88%	-10.88%	-10.88%	-45.81%
VaR 95 \ 99				-17.4% \ -47.3%		-23.6% \ -46.1%
CVaR 95 \ 99				-32.6% \ -67.3%		-39.7% \ -69.8%

* 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 24-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	4.24%
FREENET AG	FNTN GY Equity	DE	EUR	4.19%
PORSCHE AUTOMOBIL HOLDING SE	PAH3 GY Equity	DE	EUR	4.19%
J SAINSBURY PLC	SBRY LN Equity	GB	GBp	4.18%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	4.18%
FDJ UNITED	FDJU FP Equity	FR	EUR	4.17%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.16%
TAYLOR WIMPEY PLC	TW/ LN Equity	GB	GBp	4.16%
CARREFOUR SA	CA FP Equity	FR	EUR	4.15%
TELEFONICA SA	TEF SQ Equity	ES	EUR	4.12%
ENAGAS SA	ENG SQ Equity	ES	EUR	4.10%
ORANGE SA	ORA FP Equity	FR	EUR	4.09%
TELENOR ASA	TEL NO Equity	NO	NOK	4.09%
RIO TINTO PLC	RIO LN Equity	GB	GBp	4.09%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBp	4.03%

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