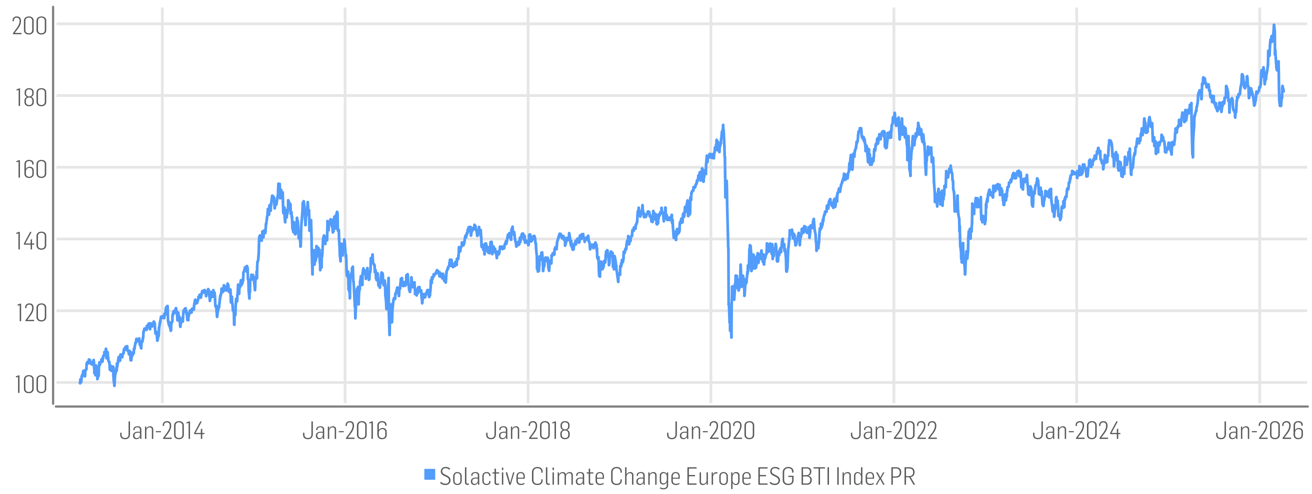
FACTSHEET - AS OF 07-Apr-2026
Solactive Climate Change Europe ESG BTI Index PR

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	SL0K0H	Base Value / Base Date	100 Points / 06.02.2013
Bloomberg / Reuters	SOLEUCCP Index/ .SOLEUCCP	Last Price	181.18
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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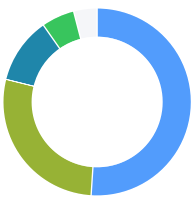
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.87%	-2.64%	0.43%	7.37%	-0.63%	81.18%
Performance (p.a.)						4.62%
Volatility (p.a.)	17.97%	14.67%	11.60%	10.07%	14.44%	13.99%
High	189.52	199.71	199.71	199.71	199.71	199.71
Low	177.13	177.13	177.13	171.54	177.13	99.08
Sharpe Ratio*	-2.64	-0.83	-0.09	0.55	-0.30	0.19
Max. Drawdown	-6.99%	-11.31%	-11.31%	-11.31%	-11.31%	-34.48%
VaR 95 \ 99				-15.0% \ -28.4%		-21.3% \ -39.3%
CVaR 95 \ 99				-24.9% \ -46.7%		-34.3% \ -60.6%

* 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 51.0%
- GBp 27.9%
- CHF 11.4%
- SEK 5.7%
- Others 4.0%



COMPOSITION BY COUNTRIES

- GB 27.9%
- IT 16.8%
- FR 13.4%
- CH 11.4%
- Others 30.5%

TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EON SE	EOAN GY Equity	DE	EUR	4.98%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBp	4.93%
ENEL SPA	ENEL IM Equity	IT	EUR	4.70%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	4.59%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBp	4.25%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	4.04%
SNAM SPA	SRG IM Equity	IT	EUR	3.95%
GECINA SA	GFC FP Equity	FR	EUR	3.95%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBp	3.92%
UNITE GROUP PLC	UTG LN Equity	GB	GBp	3.62%

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