

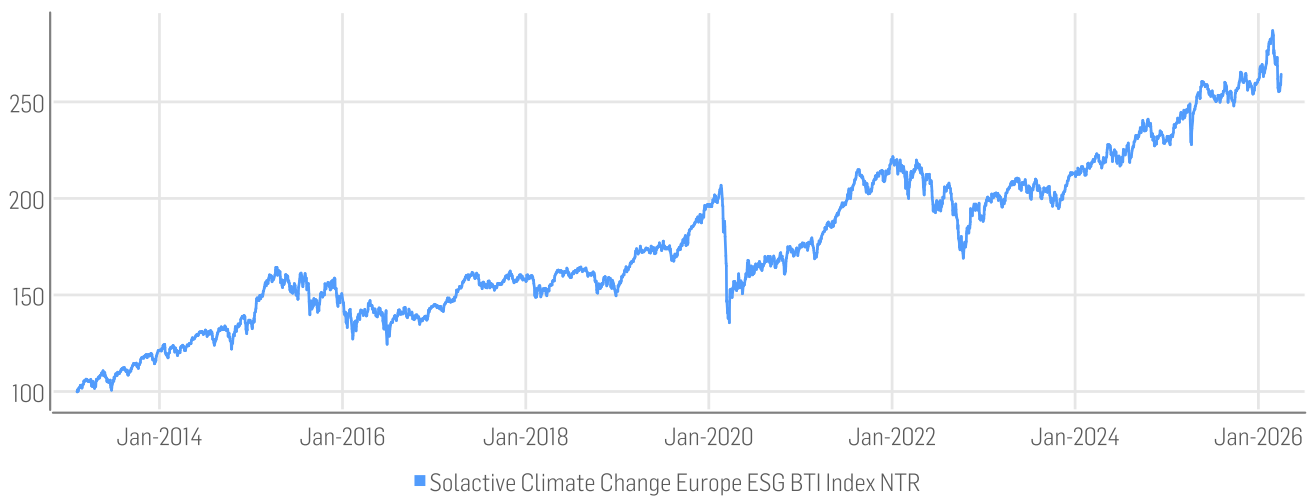
# FACTSHEET - AS OF 02-Apr-2026

## 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	SLOK0J	Base Value / Base Date	100 Points / 06.02.2013
Bloomberg / Reuters	SOLEUCCN Index/ .SOLEUCCN	Last Price	264.33
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		

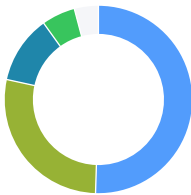
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.89%	1.13%	3.24%	15.42%	1.09%	164.33%
Performance (p.a.)						7.67%
Volatility (p.a.)	20.08%	14.45%	11.45%	12.04%	14.45%	13.98%
High	276.86	286.96	286.96	286.96	286.96	286.96
Low	255.25	255.25	254.00	227.84	255.25	99.78
Sharpe Ratio*	-2.00	0.19	0.41	1.14	0.17	0.41
Max. Drawdown	-7.81%	-11.05%	-11.05%	-11.05%	-11.05%	-34.44%
VaR 95 \ 99				-15.0% \ -41.9%		-21.2% \ -39.3%
CVaR 95 \ 99				-32.4% \ -66.9%		-34.1% \ -60.5%

\* 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

- EUR 50.5%
- GBp 27.9%
- CHF 11.7%
- SEK 5.8%
- Others 4.1%



## COMPOSITION BY COUNTRIES

- GB 27.9%
- IT 16.5%
- FR 13.4%
- CH 11.7%
- Others 30.5%



## TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EON SE	EOAN GY Equity	DE	EUR	4.93%
UNITED UTILITIES PLC	UUJ / LN Equity	GB	GBp	4.90%
ENEL SPA	ENEL IM Equity	IT	EUR	4.62%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	4.52%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBp	4.29%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	4.14%
GECINA SA	GFC FP Equity	FR	EUR	4.06%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBp	3.90%
SNAM SPA	SRG IM Equity	IT	EUR	3.86%
TAYLOR WIMPEY PLC	TWJ / LN Equity	GB	GBp	3.67%

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