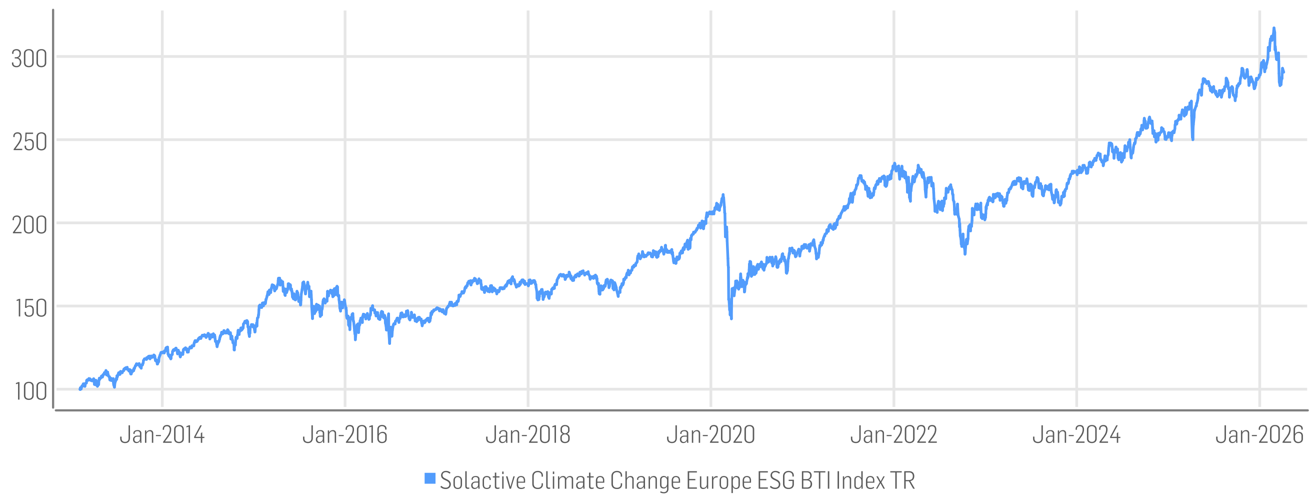
SOLACTIVE
German Index Engineering

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

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0K0K
Bloomberg / Reuters	SOLEUCCT Index/ .SOLEUCCT
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	EUR
Index Members	30

Base Value / Base Date	100 Points / 06.02.2013
Last Price	290.55
Dividends	Reinvested
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 06.02.2013

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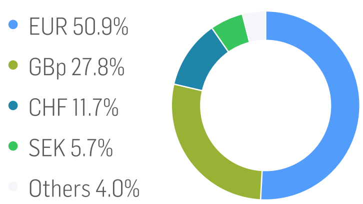
STATISTICS

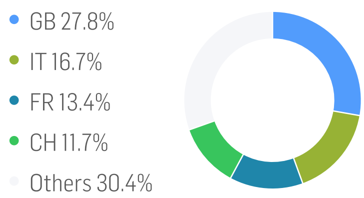
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.05%	-1.47%	2.40%	12.11%	0.59%	190.55%
Performance (p.a.)						8.44%
Volatility (p.a.)	18.26%	14.67%	11.60%	10.06%	14.43%	13.98%
High	302.21	317.20	317.20	317.20	317.20	317.20
Low	282.48	282.48	280.59	263.60	282.48	99.78
Sharpe Ratio*	-2.27	-0.53	0.26	1.03	0.02	0.47
Max. Drawdown	-6.71%	-10.95%	-10.95%	-10.95%	-10.95%	-34.43%
VaR 95 \ 99				-14.1% \ -28.3%		-21.1% \ -39.5%
CVaR 95 \ 99				-24.6% \ -46.7%		-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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EON SE	EOAN GY Equity	DE	EUR	4.94%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBp	4.89%
ENEL SPA	ENEL IM Equity	IT	EUR	4.65%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	4.61%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBp	4.27%
GECINA SA	GFC FP Equity	FR	EUR	4.06%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	4.00%
SNAM SPA	SRG IM Equity	IT	EUR	3.91%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBp	3.88%
SWISSCOM AG	SCMN SE Equity	CH	CHF	3.64%

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