

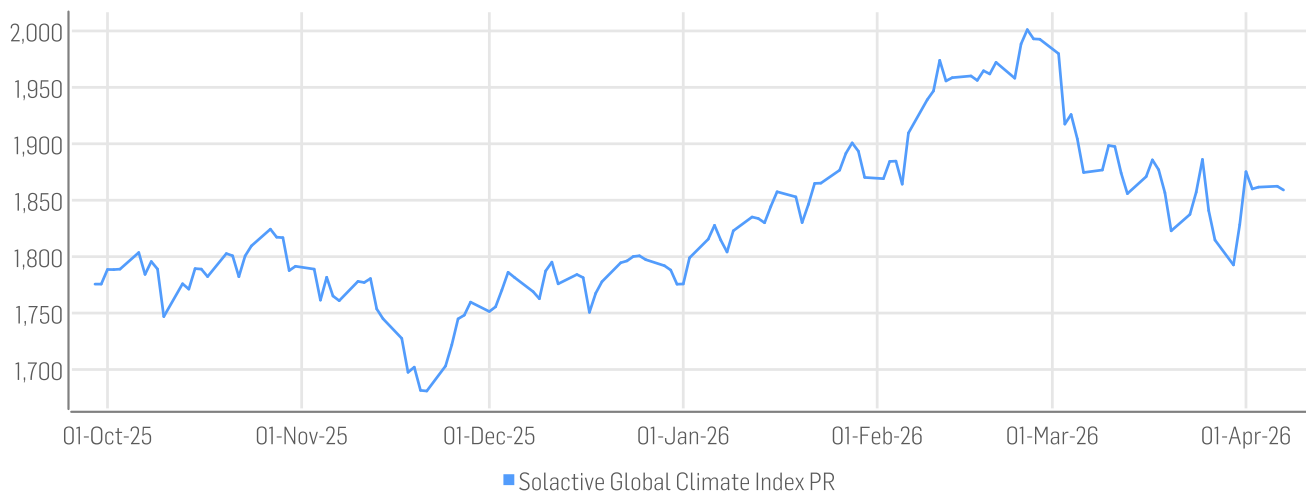
# FACTSHEET - AS OF 07-Apr-2026

## Solactive Global Climate Index PR

### DESCRIPTION

Representation of global securities from issuers whose core business activities are meaningfully aligned with Climate, based on revenues from products and services supporting the transition to a more sustainable economy.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLORN2	Base Value / Base Date	1000 Points / 06.11.2019
Bloomberg / Reuters	/ .SGEMCUP	Last Price	1859.04
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	USD	History	Available daily back to 06.11.2019
Index Members	696		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.83%	2.45%	3.92%		4.70%	4.70%
Performance (p.a.)						9.22%
Volatility (p.a.)	20.36%	17.29%	15.79%		17.01%	15.54%
High	1898.50	2001.15	2001.15		2001.15	2001.15
Low	1792.63	1792.63	1680.94		1775.59	1680.94
Sharpe Ratio*	-0.65	0.39	0.28		0.89	0.36
Max. Drawdown	-5.58%	-10.42%	-10.42%		-10.42%	-10.42%
VaR 95 \ 99						-25.7% \ -38.7%
CVaR 95 \ 99						-35.3% \ -50.9%

\* 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

- USD 54.0%
- EUR 16.4%
- JPY 7.1%
- GBp 4.8%
- Others 17.7%



## COMPOSITION BY COUNTRIES

- US 44.5%
- IE 9.9%
- FR 7.2%
- JP 7.1%
- Others 31.3%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
GE VERNOVA LLC	GEV UN Equity	US	USD	4.39%
LINDE PLC	LIN UW Equity	IE	USD	4.11%
TESLA INC	TSLA UW Equity	US	USD	3.95%
KLA CORP	KLAC UW Equity	US	USD	3.63%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.61%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.58%
EATON CORPORATION PLC	ETN UN Equity	IE	USD	2.54%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.26%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.11%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	1.65%

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