

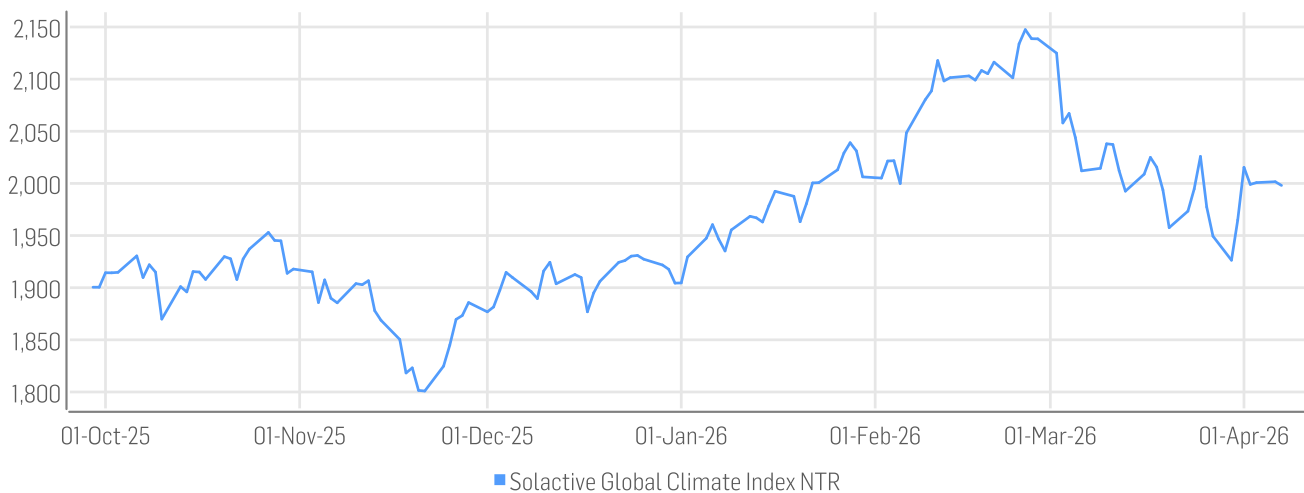
# FACTSHEET - AS OF 07-Apr-2026

## Solactive Global Climate Index NTR

### DESCRIPTION

Representation of global securities from issuers whose core business activities are enabling mitigation of climate change or adaptation to its consequences, deriving the majority of revenues from related products and services.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLORN3	Base Value / Base Date	1000 Points / 06.11.2019
Bloomberg / Reuters	SGEMCUN Index/ .SGEMCUN	Last Price	1998.04
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	USD	History	Available daily back to 06.11.2019
Index Members	696		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.70%	2.65%	4.34%		4.92%	5.13%
Performance (p.a.)						10.10%
Volatility (p.a.)	20.34%	17.28%	15.78%		17.00%	15.53%
High	2037.99	2147.46	2147.46		2147.46	2147.46
Low	1926.34	1926.34	1800.92		1904.38	1800.92
Sharpe Ratio*	-0.58	0.44	0.34		0.95	0.41
Max. Drawdown	-5.48%	-10.30%	-10.30%		-10.30%	-10.30%
VaR 95 \ 99						-25.6% \ -38.5%
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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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