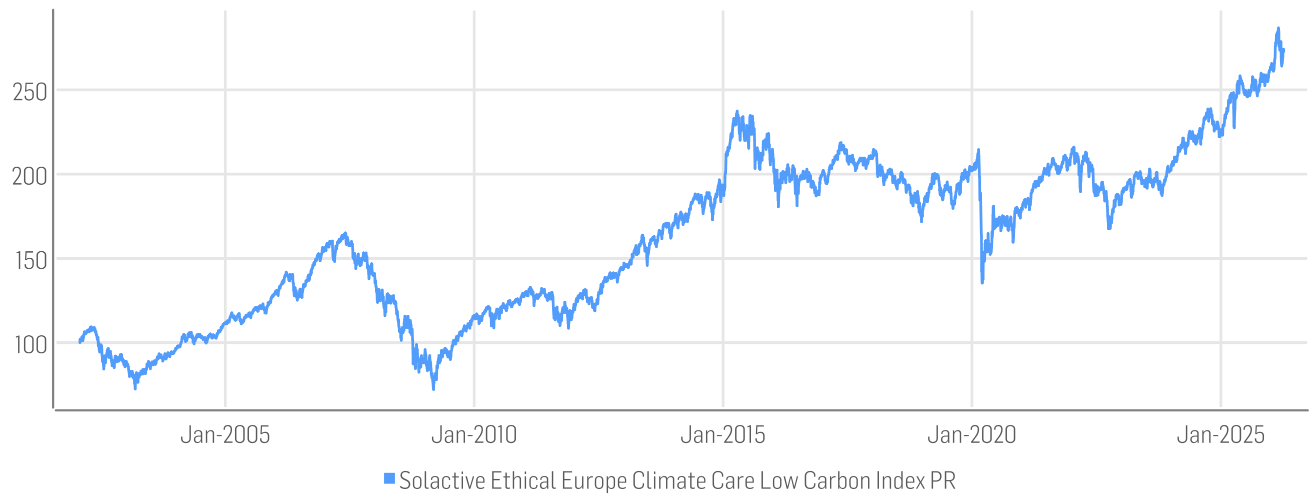
FACTSHEET - AS OF 07-Apr-2026
Solactive Ethical Europe Climate Care Low Carbon Index PR

DESCRIPTION

The Solactive Ethical Europe Climate Care Low Carbon Index intends to track the price movements in shares of companies that have a high dividend, relatively low historical volatility and pass several corporate social responsibility screens and carbon screens applied by Vigeo Eiris. The Index is a Price Return/Net Total Return/Gross Total Return index and calculated in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8MR5 / SLA8MR	Base Value / Base Date	100 Points / 30.01.2002
Bloomberg / Reuters	SOLCARLC Index / .SOLCARLC	Last Price	272.60
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	8:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.01.2002
Index Members	41		

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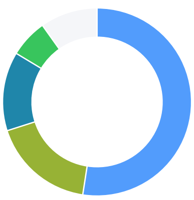
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.13%	3.07%	7.86%	16.22%	3.65%	172.60%
Performance (p.a.)						4.23%
Volatility (p.a.)	13.78%	12.56%	9.92%	9.26%	12.13%	15.52%
High	278.60	286.72	286.72	286.72	286.72	286.72
Low	264.07	261.02	252.09	238.86	261.02	72.19
Sharpe Ratio*	-1.08	0.88	1.48	1.57	1.03	0.15
Max. Drawdown	-5.22%	-7.90%	-7.90%	-7.90%	-7.90%	-56.29%
VaR 95 \ 99				-13.6% \ -21.1%		-24.0% \ -45.6%
CVaR 95 \ 99				-20.9% \ -40.7%		-38.8% \ -64.2%

* 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 52.4%
- GBp 17.6%
- CHF 13.6%
- NOK 6.5%
- Others 9.8%



COMPOSITION BY COUNTRIES

- GB 17.6%
- CH 13.9%
- FR 13.8%
- IT 13.2%
- Others 41.5%

TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TERNA SPA	TRN IM Equity	IT	EUR	4.23%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	4.06%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	4.03%
TRYG AS	TRYG DC Equity	DK	DKK	3.78%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBp	3.68%
SWISSCOM AG	SCMN SE Equity	CH	CHF	3.66%
SEVERN TRENT PLC	SVT LN Equity	GB	GBp	3.52%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.49%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBp	3.48%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	3.43%

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