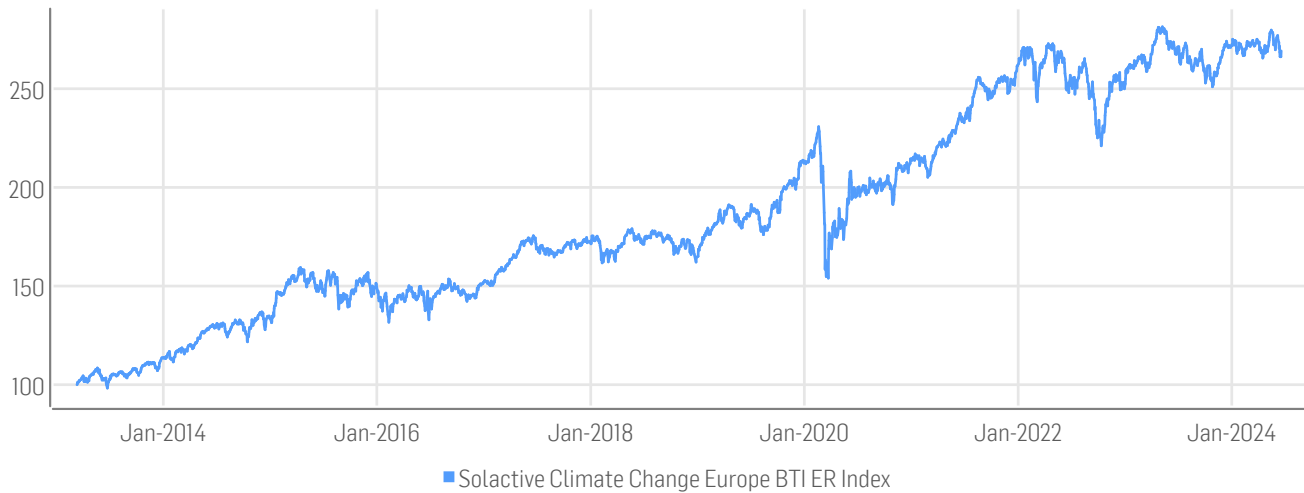


# FACTSHEET - AS OF 18-Jun-2024

## Solactive Climate Change Europe BTI ER Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBUC6 / SLOBUC	Base Value / Base Date	100 Points / 12.03.2013
Bloomberg / Reuters	SBTICCGE Index/ .SBTICCGE	Last Price	269.19
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 12.03.2013
Index Members	30		

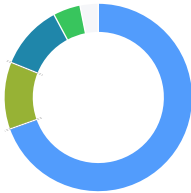
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.46%	-0.97%	-0.58%	0.49%	-0.89%	169.19%
Performance (p.a.)						9.19%
Volatility (p.a.)	11.44%	9.88%	8.94%	9.21%	9.05%	14.66%
High	278.52	279.75	279.75	279.75	279.75	281.42
Low	266.21	265.54	265.54	250.99	265.54	98.26
Sharpe Ratio*	-3.37	-0.76	-0.54	-0.34	-0.61	0.38
Max. Drawdown	-4.53%	-4.84%	-4.84%	-8.13%	-4.84%	-33.26%
VaR 95 \ 99				-17.6% \ -23.5%		-21.2% \ -41.9%
CVaR 95 \ 99				-21.3% \ -26.4%		-35.6% \ -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 69.5%
- GBP 11.5%
- CHF 11.1%
- DKK 4.7%
- Others 3.1%



## COMPOSITION BY COUNTRIES

- IT 21.1%
- FR 19.3%
- DE 13.8%
- ES 12.9%
- Others 32.9%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
IG GROUP HOLDINGS PLC	IGG LN Equity	GB	GBP	5.00%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	4.78%
TRYG AS	TRYG DC Equity	DK	DKK	4.68%
ENEL SPA	ENEL IM Equity	IT	EUR	4.66%
ENAGAS SA	ENG SQ Equity	ES	EUR	4.56%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.10%
ENI SPA	ENI IM Equity	IT	EUR	3.99%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	3.98%
BOUYGUES SA	EN FP Equity	FR	EUR	3.84%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.83%

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