

FACTSHEET - AS OF 16-May-2025

Solactive Climate Protection Price Index

DESCRIPTION

The Solactive Klimaschutz Index is an index made up of stock market indices dedicated to the topic of climate protection. This includes in particular alternative energy, water and sustainable forestry. The index is adjusted annually and calculated in Euro.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A0SYVP4 / A0SYVP	Base Value / Base Date	100 Points / 29.04.2008
Bloomberg / Reuters	SBOXKLIM Index / .SBOXKLIM	Last Price	167.56
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 29.04.2008
Index Members	38		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.66%	-4.59%	-4.76%	-7.63%	-3.58%	68.39%
Performance (p.a.)						3.10%
Volatility (p.a.)	13.29%	16.73%	14.19%	14.40%	15.23%	18.40%
High	167.56	176.69	181.00	185.28	177.08	228.08
Low	153.02	150.81	150.81	150.81	150.81	50.50
Sharpe Ratio*	13.00	-1.17	-0.82	-0.69	-0.76	0.05
Max. Drawdown	-1.70%	-14.65%	-16.68%	-18.60%	-14.84%	-52.50%
VaR 95 \ 99				-25.2% \ -52.1%		-27.4% \ -55.0%
CVaR 95 \ 99				-36.7% \ -59.1%		-45.8% \ -81.3%

* 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).

STATISTICS - GBS - Solactive GBS Germany Large & Mid Cap Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.46%	3.50%	20.56%	24.02%	16.81%	82.54%
Performance (p.a.)						3.59%
Volatility (p.a.)	13.07%	26.45%	20.27%	17.22%	22.62%	21.02%
High	1343.76	1347.29	1347.29	1347.29	1347.29	1347.29
Low	1222.93	1133.29	1101.95	1004.55	1133.29	370.90
Sharpe Ratio*	15.18	0.48	2.17	1.29	2.19	0.07
Max. Drawdown	-0.91%	-15.88%	-15.88%	-15.88%	-15.88%	-51.49%
VaR 95 \ 99				-25.1% \ -56.6%		-33.3% \ -60.8%
CVaR 95 \ 99				-43.2% \ -72.3%		-51.5% \ -83.5%

COMPOSITION BY CURRENCIES

- USD 41.3%
- EUR 23.4%
- GBp 8.8%
- HKD 5.1%
- Others 21.3%



COMPOSITION BY COUNTRIES

- US 35.7%
- GB 8.8%
- BR 8.6%
- ES 8.4%
- Others 38.4%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	7.28%
DRAX GROUP PLC	DRX LN Equity	GB	GBp	4.95%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	4.88%

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