

# FACTSHEET - AS OF 09-May-2025

## Solactive Climate Action Selection 1 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOG6U2 / SLOG6U	Base Value / Base Date	100.0 Points / 01.02.2023
Bloomberg / Reuters	SOLSCLM1 Index / .SOLSCLM1	Last Price	109.66
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01.02.2023
Index Members	14		

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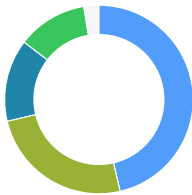
### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.76%	18.14%	9.00%	9.57%	15.21%	9.66%
Performance (p.a.)						4.15%
Volatility (p.a.)	19.60%	22.74%	19.53%	17.99%	21.62%	16.42%
High	112.34	112.34	112.34	112.34	112.34	112.34
Low	99.01	92.78	88.81	88.81	88.81	83.60
Sharpe Ratio*	12.38	4.06	0.76	0.30	2.08	-0.01
Max. Drawdown	-2.39%	-9.50%	-14.09%	-20.52%	-9.50%	-21.78%
VaR 95 \ 99				-30.0% \ -69.1%		-27.1% \ -47.8%
CVaR 95 \ 99				-49.3% \ -79.2%		-40.1% \ -66.9%

\* 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

- EUR 46.4%
- GBp 24.9%
- USD 14.1%
- CAD 12.0%
- Others 2.6%



### COMPOSITION BY COUNTRIES

- GB 24.9%
- ES 22.6%
- US 14.1%
- CA 12.0%
- Others 26.4%



### TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	15.32%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBp	10.56%
EON SE	EOAN GY Equity	DE	EUR	10.23%
EXELON CORP	EXC UW Equity	US	USD	8.79%
HYDRO ONE LTD	H CT Equity	CA	CAD	8.59%
TERNA SPA	TRN IM Equity	IT	EUR	7.80%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBp	7.53%
SEVERN TRENT PLC	SVT LN Equity	GB	GBp	6.82%
VERBUND AG	VER AV Equity	AT	EUR	5.76%
EDISON INTERNATIONAL	EIX UN Equity	US	USD	5.34%

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