

FACTSHEET - AS OF 26-Apr-2024

Solactive Transatlantic Biodiversity Screened 150 CW EZ 55 Index GTR

DESCRIPTION

Representation of securities from corporate issuers that exhibit a low impact on Biodiversity relative to their industry peers, while not violating certain ESG standards regarding controversies and/or activity in defined sectors.

HISTORICAL PERFORMANCE



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CHARACTERISTICS

ISIN / WKN	SLOH81	Base Value / Base Date	876.17 Points / 11.11.2022
Bloomberg / Reuters	SOBDIE5T Index/ .SOBDIE5T	Last Price	1093.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 26.02.2010
Index Members	2		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.59%	3.33%	17.93%	18.36%	5.10%	24.76%
Performance (p.a.)						16.40%
Volatility (p.a.)	8.86%	7.91%	7.76%	9.46%	7.63%	11.07%
High	1123.76	1123.76	1123.76	1123.76	1123.76	1123.76
Low	1076.55	1060.83	931.25	917.54	1029.04	836.42
Sharpe Ratio*	-3.53	1.30	4.61	1.56	1.65	1.13
Max. Drawdown	-4.20%	-4.20%	-4.20%	-8.31%	-4.20%	-8.31%
VaR 95 \ 99				-15.5% \ -23.9%		-17.6% \ -27.3%
CVaR 95 \ 99				-20.0% \ -25.8%		-23.7% \ -36.8%

* 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 50.2%
- USD 49.8%



COMPOSITION BY COUNTRIES

- DE 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE EUROZONE BIODIVERSITY SCREENED 50 CW INDEX GTR		DE	EUR	50.22%
SOLACTIVE U.S. BIODIVERSITY SCREENED 100 CW INDEX GTR		DE	USD	49.78%

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