

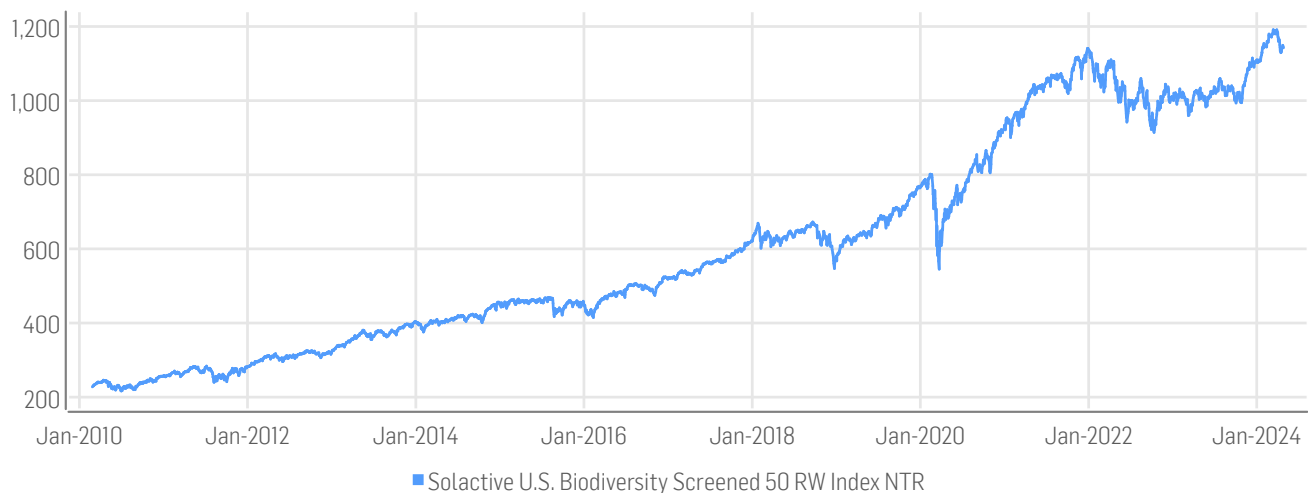
# FACTSHEET - AS OF 26-Apr-2024

## Solactive U.S. Biodiversity Screened 50 RW Index NTR

### 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



### CHARACTERISTICS

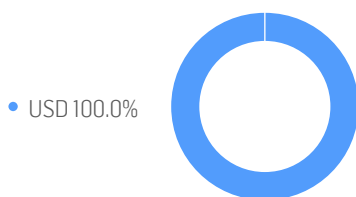
ISIN / WKN	SLOHBE	Base Value / Base Date	1000 Points / 14.11.2022
Bloomberg / Reuters	SOBIODUN Index/ .SOBIODUN	Last Price	1142.30
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 26.02.2010
Index Members	50		

## STATISTICS

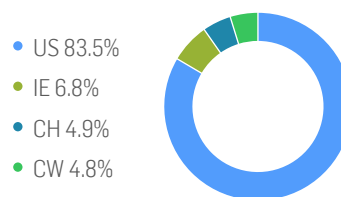
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.99%	-0.12%	14.89%	11.94%	3.12%	14.23%
Performance (p.a.)						9.62%
Volatility (p.a.)	8.52%	7.49%	8.15%	9.27%	7.29%	10.47%
High	1191.33	1191.56	1191.56	1191.56	1191.56	1191.56
Low	1129.17	1129.17	1006.43	982.76	1102.82	959.56
Sharpe Ratio*	-5.21	-0.77	3.34	0.74	0.63	0.41
Max. Drawdown	-5.22%	-5.24%	-5.24%	-6.25%	-5.24%	-8.13%
VaR 95 \ 99				-15.0% \ -21.3%		-16.4% \ -22.6%
CVaR 95 \ 99				-18.6% \ -21.9%		-21.2% \ -28.1%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROGRESSIVE CORP	PGR UN Equity	US	USD	5.22%
T-MOBILE US INC	TMUS UW Equity	US	USD	5.21%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	5.19%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	5.14%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	5.13%
AT&T	T UN Equity	US	USD	5.05%
CME GROUP INC	CME UW Equity	US	USD	4.99%
CHUBB LTD	CB UN Equity	CH	USD	4.92%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	4.87%
COCA-COLA CO/THE	KO UN Equity	US	USD	4.85%

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