

# FACTSHEET - AS OF 26-Apr-2024

## Solactive U.S. Biodiversity Screened 50 RW 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



### CHARACTERISTICS

ISIN / WKN	SLOHBF	Base Value / Base Date	1000 Points / 14.11.2022
Bloomberg / Reuters	/ .SOBIODUT	Last Price	1153.78
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

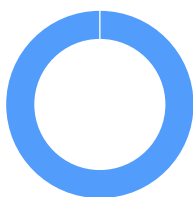
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.92%	0.03%	15.29%	12.67%	3.35%	15.38%
Performance (p.a.)						10.38%
Volatility (p.a.)	8.54%	7.48%	8.15%	9.27%	7.28%	10.47%
High	1202.50	1202.50	1202.50	1202.50	1202.50	1202.50
Low	1140.15	1140.15	1013.05	986.45	1111.56	961.65
Sharpe Ratio*	-5.14	-0.69	3.45	0.81	0.73	0.48
Max. Drawdown	-5.19%	-5.19%	-5.19%	-6.18%	-5.19%	-7.94%
VaR 95 \ 99				-15.0% \ -21.3%		-16.4% \ -22.6%
CVaR 95 \ 99				-18.5% \ -21.9%		-21.1% \ -28.0%

\* 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).

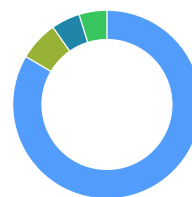
## COMPOSITION BY CURRENCIES

- USD 100.0%



## COMPOSITION BY COUNTRIES

- US 83.5%
- IE 6.8%
- CH 4.9%
- CW 4.8%



## 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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