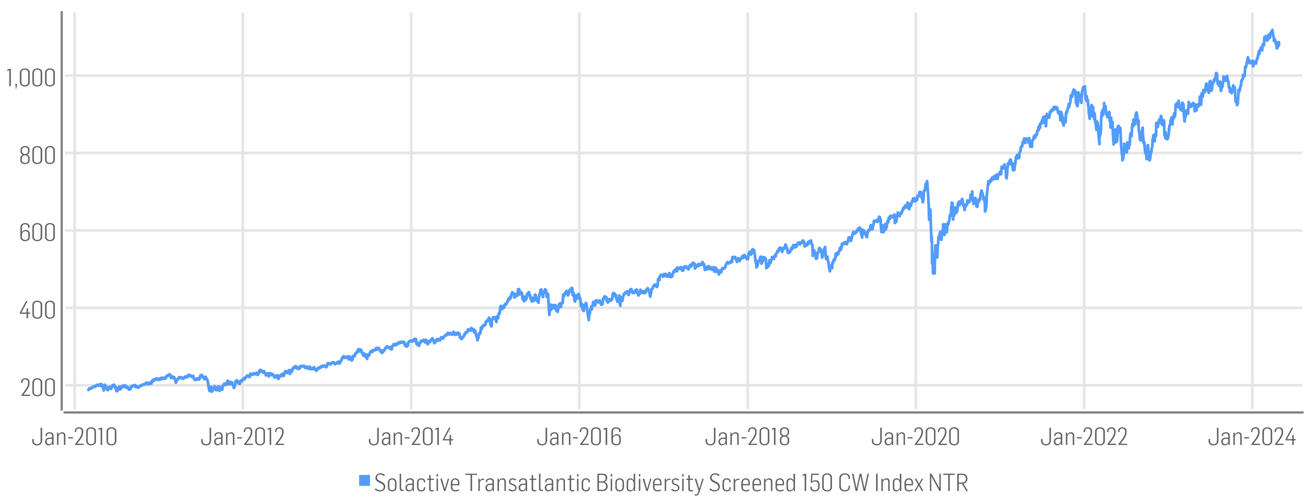
FACTSHEET - AS OF 26-Apr-2024

Solactive Transatlantic Biodiversity Screened 150 CW 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	SL0HBW	Base Value / Base Date	876.17 Points / 11.11.2022
Bloomberg / Reuters	/ .SOBDIV5N	Last Price	1086.06
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	EUR	History	Available daily back to 02.03.2010
Index Members	2		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.70%	3.18%	17.58%	18.39%	4.93%	23.96%
Performance (p.a.)						15.89%
Volatility (p.a.)	8.79%	7.90%	7.82%	9.53%	7.61%	11.12%
High	1117.68	1117.68	1117.68	1117.68	1117.68	1117.68
Low	1070.36	1055.51	928.06	910.05	1024.09	835.51
Sharpe Ratio*	-3.67	1.22	4.47	1.55	1.58	1.08
Max. Drawdown	-4.23%	-4.23%	-4.23%	-8.23%	-4.23%	-8.23%
VaR 95 \ 99				-16.1% \ -23.9%		-17.7% \ -26.2%
CVaR 95 \ 99				-20.1% \ -25.2%		-23.6% \ -36.2%

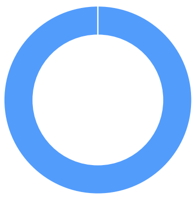
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 NTR		DE	EUR	50.20%
SOLACTIVE U.S. BIODIVERSITY SCREENED 100 CW INDEX NTR		DE	USD	49.80%

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The index is launched on 11-Nov-2022. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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