

FACTSHEET - AS OF 25-Apr-2024

Solactive World Biodiversity Screened 200 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	SL0HWC	Base Value / Base Date	1000 Points / 04.01.2023
Bloomberg / Reuters	/ .SOWBDV5N	Last Price	1252.53
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 26.02.2010
Index Members	3		

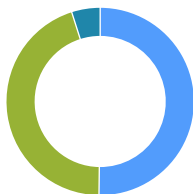
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.13%	2.41%	16.50%	16.98%	4.23%	25.25%
Performance (p.a.)						18.82%
Volatility (p.a.)	8.43%	7.77%	7.75%	9.39%	7.56%	10.43%
High	1300.80	1300.80	1300.80	1300.80	1300.80	1300.80
Low	1244.39	1223.04	1079.78	1062.53	1189.22	995.65
Sharpe Ratio*	-4.27	0.80	4.18	1.42	1.29	1.43
Max. Drawdown	-4.34%	-4.34%	-4.34%	-7.98%	-4.34%	-7.98%
VaR 95 \ 99				-15.5% \ -23.7%		-16.6% \ -23.9%
CVaR 95 \ 99				-20.1% \ -24.6%		-21.5% \ -27.5%

* 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 50.2%
- EUR 44.9%
- JPY 4.9%



COMPOSITION BY COUNTRIES

- DE 100.0%



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE U.S. BIODIVERSITY SCREENED 100 CW INDEX NTR		DE	USD	50.21%
SOLACTIVE EUROZONE BIODIVERSITY SCREENED 50 CW INDEX NTR		DE	EUR	44.88%
SOLACTIVE JAPAN BIODIVERSITY SCREENED 50 CW INDEX NTR		DE	JPY	4.92%

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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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