

# FACTSHEET - AS OF 13-Nov-2024

## Solactive EURO 40 Biodiversity on Land Index TR

### DESCRIPTION

40 Eurozone companies with the highest contribution to Biodiversity on Land.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

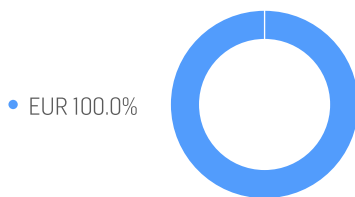
|                     |              |                        |   |
|---------------------|--------------|------------------------|---|
| ISIN / WKN          | SL0JBV       | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | / .SOBIOLDT  | Last Price             | 1802.10                                     |
| Index Calculator    | Solactive AG | Dividends              | Reinvested                                  |
| Index Type          | Total Return | Calculation            | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | EUR          | History                | Available daily back to 08.05.2017          |
| Index Members       | 34           |                        |   |

## STATISTICS

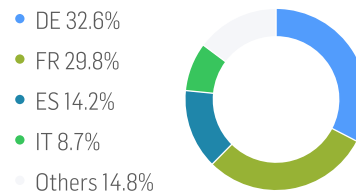
| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -5.67%  | 0.08%   | -4.58%  | 14.86%          | 10.80%  | 80.21%          |
| Performance (p.a.) |         |         |         |                 |         | 8.15%           |
| Volatility (p.a.)  | 13.98%  | 14.49%  | 14.12%  | 12.14%          | 12.71%  | 18.68%          |
| High               | 1910.41 | 1947.56 | 1947.56 | 1947.56         | 1947.56 | 1947.56         |
| Low                | 1801.95 | 1800.69 | 1722.88 | 1575.38         | 1587.57 | 744.93          |
| Sharpe Ratio*      | -3.86   | -0.20   | -0.87   | 0.98            | 0.73    | 0.27            |
| Max. Drawdown      | -5.68%  | -7.48%  | -9.07%  | -9.07%          | -9.07%  | -40.37%         |
| VaR 95 \ 99        |         |         |         | -19.8% \ -36.2% |         | -27.3% \ -55.0% |
| CVaR 95 \ 99       |         |         |         | -27.0% \ -36.5% |         | -45.2% \ -81.0% |

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 13-Nov-2024

| Company                             | Ticker         | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| SAP SE                              | SAP GY Equity  | DE      | EUR      | 8.34%            |
| ALLIANZ SE                          | ALV GY Equity  | DE      | EUR      | 7.66%            |
| INDUSTRIA DE DISEÑO TEXTIL SA       | ITX SQ Equity  | ES      | EUR      | 7.59%            |
| HERMES INTERNATIONAL SCA            | RMS FP Equity  | FR      | EUR      | 7.48%            |
| LVMH MOËT HENNESSY LOUIS VUITTON SE | MC FP Equity   | FR      | EUR      | 6.91%            |
| L'ORÉAL SA                          | OR FP Equity   | FR      | EUR      | 5.13%            |
| ADIDAS AG                           | ADS GY Equity  | DE      | EUR      | 5.04%            |
| UNICREDIT SPA                       | UCG IM Equity  | IT      | EUR      | 4.52%            |
| MUNICH REINSURANCE COMPANY          | MUV2 GY Equity | DE      | EUR      | 4.39%            |
| AXA SA                              | CS FP Equity   | FR      | EUR      | 3.98%            |

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