

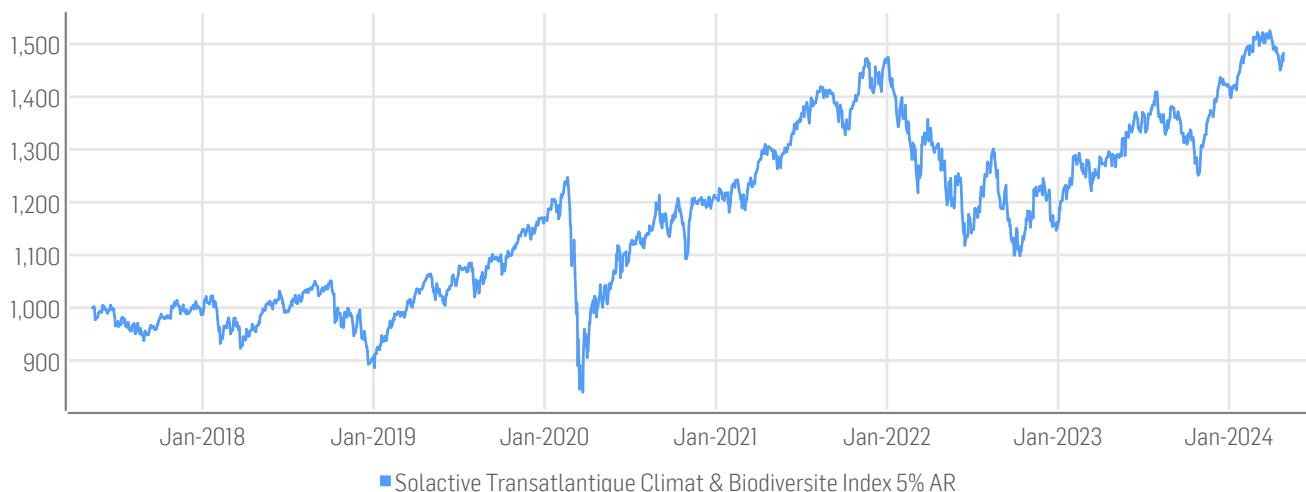
FACTSHEET - AS OF 26-Apr-2024

Solactive Transatlantique Climat & Biodiversite Index 5% AR

DESCRIPTION

The Solactive Transatlantique Climat & Biodiversité Index 5% AR is selected from an US, French and German universe. The index only includes companies operating in accordance with market standards for responsible business conduct and controversial weapons. In addition, certain activities are excluded from the index based on fixed revenue thresholds. The exclusions relate specifically to biodiversity and cover GMOs, pesticides, and palm oil. The index also excludes the worst 40% of companies within each sector according to their biodiversity footprint. The index constituents are subsequently weighted in such a manner that the resulting benchmark portfolio's GHG emissions are aligned with the long-term global warming target of the Paris Climate Agreement and the index' weighted average biodiversity footprint is improved by at least 50% compared to the benchmark. The index operates in line with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. Index is calculated as a 5% AR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOJPS5 / SLOJPS	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOTBIOD5 Index/ .SOTBIOD5	Last Price	1482.73
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	80		

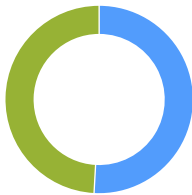
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.49%	1.25%	18.50%	15.51%	4.16%	48.27%
Performance (p.a.)						5.82%
Volatility (p.a.)	9.91%	9.49%	9.19%	10.73%	9.34%	16.82%
High	1525.07	1525.07	1525.07	1525.07	1525.07	1525.07
Low	1450.49	1450.49	1256.45	1251.21	1398.50	839.93
Sharpe Ratio*	-3.06	0.13	4.05	1.10	1.01	0.11
Max. Drawdown	-4.89%	-4.89%	-4.89%	-11.21%	-4.89%	-32.64%
VaR 95 \ 99				-17.7% \ -24.6%		-25.1% \ -50.5%
CVaR 95 \ 99				-22.1% \ -27.3%		-41.5% \ -73.5%

* 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).

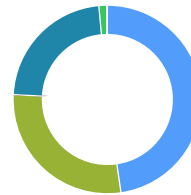
COMPOSITION BY CURRENCIES

- EUR 50.9%
- USD 49.1%



COMPOSITION BY COUNTRIES

- US 47.7%
- FR 28.1%
- DE 22.7%
- IE 1.3%
- Others 0.1%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.46%
BROADCOM INC	AVGO UW Equity	US	USD	3.83%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.01%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.99%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.71%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.67%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	2.61%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	2.57%
ADIDAS AG	ADS GY Equity	DE	EUR	2.55%
NETFLIX INC	NFLX UW Equity	US	USD	2.43%

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