

FACTSHEET - AS OF 16-Jun-2025

Solactive Euro Biodiversity Select 40 Index NTR

DESCRIPTION

The Solactive Euro Biodiversity Select 40 Index NTR represents securities from corporate issuers demonstrating a lower impact on biodiversity in comparison to their sector peers, without breaching specific ESG norms concerning controversies and activities within certain industries. It calculates as a NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LZD	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SOEB40N	Last Price	2043.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.02.2015
Index Members	40		

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STATISTICS

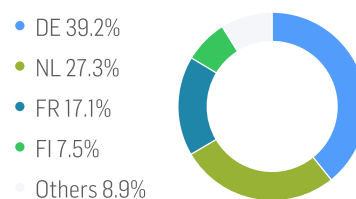
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.59%	0.36%	6.05%	9.00%	7.38%	104.34%
Performance (p.a.)						7.14%
Volatility (p.a.)	11.74%	21.62%	18.32%	15.75%	18.83%	16.69%
High	2099.00	2099.00	2118.99	2118.99	2118.99	2118.99
Low	2027.05	1753.29	1753.29	1753.29	1753.29	870.02
Sharpe Ratio*	-1.68	-0.02	0.59	0.46	0.79	0.31
Max. Drawdown	-3.43%	-14.12%	-17.26%	-17.26%	-17.26%	-34.02%
VaR 95 \ 99				-26.5% \ -49.5%		-26.9% \ -48.5%
CVaR 95 \ 99				-38.9% \ -62.1%		-40.5% \ -66.8%

* 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 16-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	10.01%
ASML HOLDING NV	ASML NA Equity	NL	EUR	10.00%
L OREAL SA	OR FP Equity	FR	EUR	8.12%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	8.07%
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	5.04%
FERRARI NV	RACE IM Equity	NL	EUR	4.55%
ADYEN NV	ADYEN NA Equity	NL	EUR	4.00%
DHL GROUP	DHL GY Equity	DE	EUR	3.67%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	3.44%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	3.40%

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