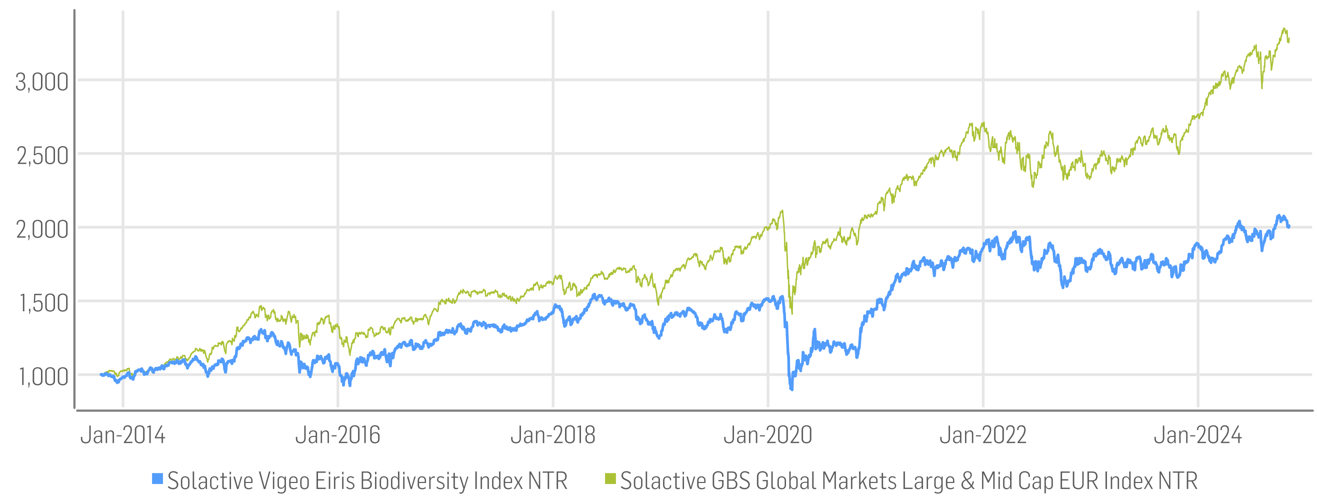
FACTSHEET - AS OF 05-Nov-2024
Solactive Vigeo Eiris Biodiversity Index NTR

DESCRIPTION

The Solactive Vigeo Eiris Biodiversity Index NTR aims at representing securities of companies undertaking the biggest commitment to integrate the protection of Biodiversity into their sustainability risk management and their corporate social responsibility strategy. Biodiversity is defined as the diversity of all living organisms, habitats and ecosystems in the oceans, in the air, in freshwater and on land. It comprises the variety of different species and within species, the genetic diversity of all organisms, the diversity of biotopes and ecosystems as well as the diversity of animal behavior. The index is calculated as a Net Total Return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9HG6 / SLA9HG
Bloomberg / Reuters	/ .SOLBIODN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	EUR
Index Members	151

Base Value / Base Date	1000 Points /18.10.2013
Last Price	2010.91
Dividends	Reinvested (Total Return Index)
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 18.10.2013

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.99%	7.62%	1.27%	17.88%	6.54%	101.09%
Performance (p.a.)						6.53%
Volatility (p.a.)	8.19%	10.07%	11.92%	11.44%	11.29%	15.86%
High	2075.56	2081.19	2081.19	2081.19	2081.19	2081.19
Low	1999.01	1868.57	1840.06	1709.02	1759.37	896.70
Sharpe Ratio*	-4.15	3.13	-0.05	1.31	0.40	0.21
Max. Drawdown	-3.69%	-3.95%	-9.83%	-9.83%	-9.83%	-41.99%
VaR 95 \ 99				-17.9% \ -34.9%		-23.0% \ -44.6%
CVaR 95 \ 99				-27.0% \ -46.4%		-38.2% \ -68.9%

* 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).

STATISTICS - GBS - Solactive GBS Global Markets Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.08%	9.86%	7.57%	25.40%	18.88%	228.35%
Performance (p.a.)						11.36%
Volatility (p.a.)	9.11%	10.41%	12.04%	10.44%	10.90%	14.51%
High	2137.10	2137.10	2137.10	2137.10	2137.10	2137.10
Low	2074.84	1906.45	1875.68	1669.71	1745.91	630.23
Sharpe Ratio*	-0.25	4.16	1.06	2.17	1.77	0.56
Max. Drawdown	-2.91%	-4.07%	-9.15%	-9.15%	-9.15%	-33.32%
VaR 95 \ 99				-15.1% \ -27.1%		-21.9% \ -43.0%
CVaR 95 \ 99				-25.8% \ -55.9%		-35.6% \ -63.9%

COMPOSITION BY CURRENCIES

- EUR 31.2%
- CAD 15.0%
- USD 10.3%
- AUD 8.4%
- Others 35.2%

COMPOSITION BY COUNTRIES

- CA 15.0%
- FR 10.7%
- US 8.9%
- AU 8.4%
- Others 57.0%

TOP COMPONENTS AS OF 05-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	0.84%
SIBANYE STILLWATER LTD	SSW SJ Equity	ZA	ZAr	0.82%
SAIPEM SPA	SPM IM Equity	IT	EUR	0.77%
NEXITY SA	NXI FP Equity	FR	EUR	0.75%
KESKO OYJ CLASS B	KESKOB FH Equity	FI	EUR	0.74%
NORTHAM PLATINUM HOLDINGS LTD	NPH SJ Equity	ZA	ZAr	0.74%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	0.73%
ERAMET	ERA FP Equity	FR	EUR	0.73%
ANGLO PLATINUM LTD	AMS SJ Equity	ZA	ZAr	0.73%
PACK.CORP.OF AM.	PKG UN Equity	US	USD	0.72%

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