

# FACTSHEET - AS OF 11-JUN-2021

## 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 | Base Value / Base Date | 1000 Points / 18.10.2013                    |
| Bloomberg / Reuters | / .SOLBIODN           | Last Price             | 1787.69                                     |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested (Total Return Index)             |
| 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 18.10.2013          |
| Index Members       | 84                    |                        |   |

## STATISTICS

|                    | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 2.76%   | 6.97%   | 25.81%  | 45.99%          | 23.87%  | 78.77%          |
| Performance (p.a.) | -       | -       | -       | -               | -       | 7.89%           |
| Volatility (p.a.)  | 9.95%   | 10.16%  | 12.61%  | 16.97%          | 12.09%  | 16.89%          |
| High               | 1787.69 | 1787.69 | 1787.69 | 1787.69         | 1787.69 | 1787.69         |
| Low                | 1709.22 | 1630.93 | 1394.40 | 1115.02         | 1438.66 | 896.70          |
| Sharpe Ratio       | 4.00    | 3.15    | 4.75    | 2.79            | 5.17    | 0.50            |
| Max. Drawdown      | -1.80%  | -3.43%  | -4.90%  | -9.25%          | -4.90%  | -41.99%         |
| VaR 95 \ 99        |         |         |         | -23.2% \ -44.8% |         | -23.2% \ -46.3% |
| CVaR 95 \ 99       |         |         |         | -36.4% \ -50.5% |         | -41.3% \ -78.6% |

### Composition by Currencies

- EUR 34.3%
- GBP 13.9%
- CAD 13.0%
- USD 7.0%
- Others 31.9%



### Composition by Countries

- FR 14.3%
- CA 11.8%
- GB 11.4%
- US 7.0%
- Others 55.5%



## TOP COMPONENTS AS OF 11-Jun-2021

| Company                      | Ticker          | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| CENTRAIS ELETRICAS BRASILIER | ELET3 BS Equity | BR      | BRL      | 1.63%            |
| DOMTAR CORP                  | UFS UN Equity   | US      | USD      | 1.56%            |
| DEVON ENERGY CORPORATION     | DVN UN Equity   | US      | USD      | 1.53%            |
| OVINTIV INC                  | OVV UN Equity   | US      | USD      | 1.51%            |
| BANPU PCL                    | BANPU TB Equity | TH      | THB      | 1.47%            |
| CHINA COAL ENERGY CO-H       | 1898 HK Equity  | CN      | HKD      | 1.46%            |
| PETROCHINA CO LTD-H          | 857 HK Equity   | CN      | HKD      | 1.43%            |
| CENOVUS ENERGY INC           | CVE CT Equity   | CA      | CAD      | 1.42%            |
| VERMILION ENERGY INC         | VET CT Equity   | CA      | CAD      | 1.42%            |
| SNC-LAVALIN GROUP INC        | SNC CT Equity   | CA      | CAD      | 1.39%            |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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