

FACTSHEET - AS OF 20-Mar-2023

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	1708.01
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	102		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.92%	0.56%	-0.18%	-9.83%	-0.44%	70.80%
Performance (p.a.)						5.85%
Volatility (p.a.)	12.69%	11.39%	13.91%	14.79%	11.52%	16.46%
High	1831.30	1850.38	1850.38	1971.35	1850.38	1971.35
Low	1700.78	1698.58	1589.23	1589.23	1700.78	896.70
Sharpe Ratio*	-3.81	-0.01	-0.20	-0.84	-0.38	0.21
Max. Drawdown	-7.13%	-8.08%	-8.08%	-19.38%	-8.08%	-41.99%
VaR 95 \ 99				-23.9% \ -41.6%		-23.5% \ -45.1%
CVaR 95 \ 99				-34.4% \ -45.2%		-40.1% \ -72.5%

* 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).

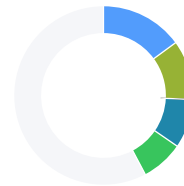
COMPOSITION BY CURRENCIES

- EUR 31.1%
- CAD 10.8%
- GBP 10.0%
- AUD 8.6%
- Others 39.6%



COMPOSITION BY COUNTRIES

- FR 14.9%
- CA 10.8%
- GB 8.9%
- AU 7.7%
- Others 57.8%



TOP COMPONENTS AS OF 20-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
SHAFTESBURY CAPITAL PLC	SHC LN Equity	GB	GBP	2.02%
ENCE ENERGIA Y CELULOSA SA	ENC SQ Equity	ES	EUR	1.28%
CASCADES INC	CAS CT Equity	CA	CAD	1.25%
SNC-LAVALIN GROUP INC	SNC CT Equity	CA	CAD	1.17%
TAIHEIYO CEMENT CORP ORD	5233 JT Equity	JP	JPY	1.14%
CRH PLC	CRH LN Equity	IE	GBP	1.14%
OSAKA GAS CO LTD	9532 JT Equity	JP	JPY	1.13%
SUMITOMO FORESTRY CO LTD	1911 JT Equity	JP	JPY	1.12%
EDP - ENERGIAS DO BRASIL SA	ENBR3 BS Equity	BR	BRL	1.10%
ICADE SA	ICAD FP Equity	FR	EUR	1.10%

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