

FACTSHEET - AS OF 22-Feb-2024

EURO 40 Biodiversity on Land Index 50 points AR

HISTORICAL PERFORMANCE



CHARACTERISTICS

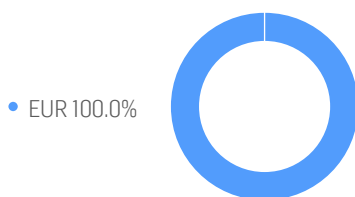
ISIN / WKN	DE000SLOH5C1 / SLOH5C	Base Value / Base Date	860.11 Points / 2017.05.08
Bloomberg / Reuters	SOBIOLD Index / .SOBIOLD	Last Price	995.13
Index Calculator	Solactive AG	Dividends	50 AR Points
Index Type	Adjusted Return	Calculation	09:00am to 4:50 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 2017.05.08
Index Members	40		

STATISTICS

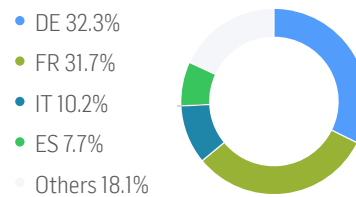
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.02%	7.89%	9.27%	10.29%	5.99%	15.70%
Performance (p.a.)						2.17%
Volatility (p.a.)	11.63%	9.37%	11.55%	13.79%	10.96%	19.20%
High	995.13	995.13	995.13	995.13	995.13	1002.39
Low	921.25	913.89	850.94	845.65	913.89	539.33
Sharpe Ratio*	13.06	3.44	1.37	0.47	3.94	-0.09
Max. Drawdown	-1.12%	-3.90%	-8.70%	-10.22%	-2.67%	-40.75%
VaR 95 \ 99				-21.7% \ -44.6%		-28.1% \ -55.7%
CVaR 95 \ 99				-32.3% \ -57.8%		-47.3% \ -84.5%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	8.60%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	8.56%
SAP SE	SAP GY Equity	DE	EUR	8.23%
ALLIANZ SE	ALV GY Equity	DE	EUR	7.36%
L OREAL SA	OR FP Equity	FR	EUR	6.71%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	6.02%
ADIDAS AG	ADS GY Equity	DE	EUR	4.14%
KERING SA	KER FP Equity	FR	EUR	4.11%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.80%
DSM FIRMENICH AG	DSFIR NA Equity	CH	EUR	3.48%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.38%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.99%

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Company	Ticker	Country	Currency	Index Weight (%)
ING GROEP NV	INGA NA Equity	NL	EUR	2.81%
DHL GROUP	DHL GY Equity	DE	EUR	2.73%
DANONE SA	BN FP Equity	FR	EUR	2.58%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	2.35%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	2.05%
SYMRISE AG	SY1 GY Equity	DE	EUR	1.71%
HEINEKEN NV	HEIA NA Equity	NL	EUR	1.70%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.59%
AKZO NOBEL NV	AKZA NA Equity	NL	EUR	1.54%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	1.46%
TERNA SPA	TRN IM Equity	IT	EUR	1.38%
SMURFIT KAPPA GROUP PLC	SKG ID Equity	IE	EUR	1.30%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.12%
KBC GROUPE SA	KBC BB Equity	BE	EUR	1.05%
CAIXABANK SA	CABK SQ Equity	ES	EUR	1.02%
HANNOVER RUCK SE	HNRI GY Equity	DE	EUR	0.93%
STORA ENSO OYJ CLASS R	STERV FH Equity	FI	EUR	0.84%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	0.78%
PUMA SE	PUM GY Equity	DE	EUR	0.57%
FINECOBANK BANCA FINECO SPA	FBK IM Equity	IT	EUR	0.54%
MEDIOBANCA SPA	MB IM Equity	IT	EUR	0.49%
AIB GROUP PLC	AIBG ID Equity	IE	EUR	0.44%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	0.40%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	0.39%
TALANX AG	TLX GY Equity	DE	EUR	0.27%
EVONIK INDUSTRIES AG	EVK GY Equity	DE	EUR	0.23%
GRIFOLS SA CLASS A	GRF SQ Equity	ES	EUR	0.22%
SOLVAY SA	SOLB BB Equity	BE	EUR	0.12%

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