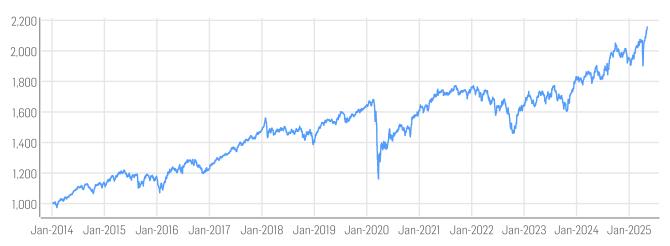


# FACTSHEET - AS OF 07-May-2025 Solactive CIMalgo Sustainable Global Equity Selection Index

### HISTORICAL PERFORMANCE



Solactive CIMalgo Sustainable Global Equity Selection Index

### **CHARACTERISTICS**

ISIN / WKN	DE000SL0CXS4/SL0CXS		
oomberg / Reuters SOCIMESG Index / .SOC			
Index Calculator	Solactive AG		
Index Type	Total Return		
Index Currency	USD		
Index Members	96		

Base Value / Base Date	1000.0 Points / 08.01.2014
Last Price	2157.26
Dividends	Reinvested
Calculation	08:00 to 22:50 (CET), every 15 seconds
History	Available daily back to 08.01.2014

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### **STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.36%	8.47%	8.46%	14.37%	10.54%	115.73%
Performance (p.a.)						7.02%
Volatility (p.a.)	21.11%	15.43%	12.54%	11.10%	14.00%	9.82%
High	2157.26	2157.26	2157.26	2157.26	2157.26	2157.26
Low	1903.10	1903.10	1903.10	1812.68	1903.10	973.85
Sharpe Ratio*	16.85	2.25	1.08	0.93	2.08	0.27
Max. Drawdown	-0.86%	-8.28%	-8.28%	-8.28%	-8.28%	-30.93%
VaR 95 \ 99				-13.5% \ -45.6%		-13.6% \ -26.4%
CVaR 95 \ 99				-28.5% \ -64.3%		-23.2% \ -46.7%

<sup>\*</sup> 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**

- USD 28.0%
- JPY 23.1%
- HKD 17.9%
- CAD 9.5%
- Others 21.6%



### **COMPOSITION BY COUNTRIES**

- US 23.7%
- JP 23.1%
- CA 9.5%
- HK 8.5%
- Others 35.3%



# TOP COMPONENTS AS OF 07-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
FAIRFAX FINANCIAL HOLDINGS LIMITED	FFH CT Equity	CA	CAD	1.90%
PROGRESSIVE CORP	PGR UN Equity	US	USD	1.85%
BANCA MEDIOLANUM SPA	BMED IM Equity	IT	EUR	1.71%
SCOUT24 SE	G24 GY Equity	DE	EUR	1.70%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	1.70%
CHINA GALAXY SECURITIES CO-H	6881 HK Equity	CN	HKD	1.70%
BANK HAPOALIM BM ORD	POLI IT Equity	IL	ILs	1.69%
AGRICULTURAL BANK OF CHINA-H	1288 HK Equity	CN	HKD	1.68%
COSCO SHIPPING HOLDINGS CO LTD	1919 HK Equity	CN	HKD	1.52%
SINGAPORE TELECOMMUNICATIONS LIMITED	ST SP Equity	SG	SGD	1.50%



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