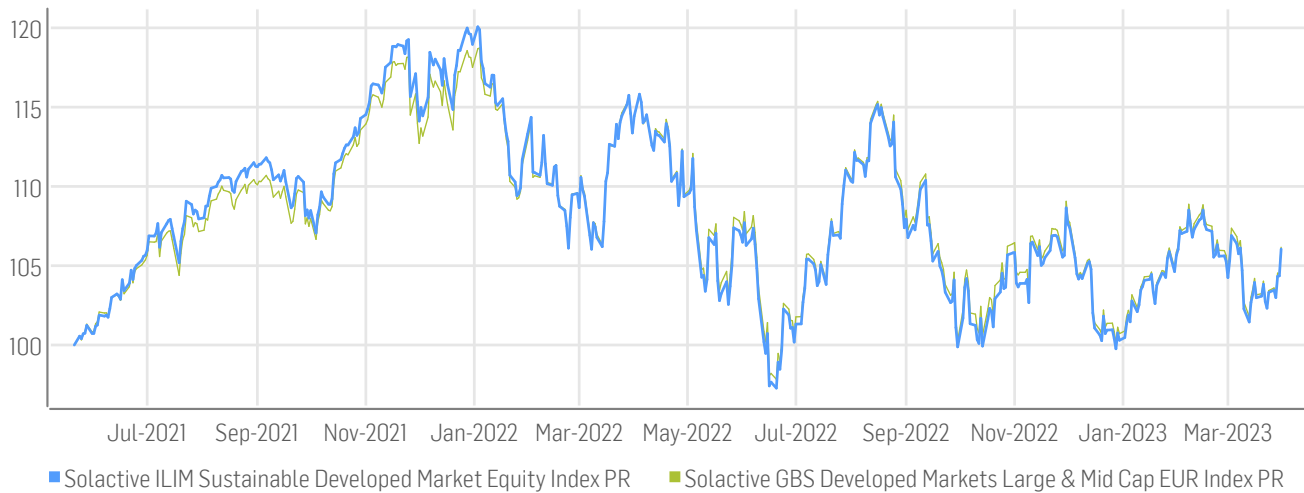


# FACTSHEET - AS OF 31-Mar-2023

## Solactive ILIM Sustainable Developed Market Equity Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SL0DF79 / SL0DF7 | Base Value / Base Date | 100 Points / 21.05.2021                     |
| Bloomberg / Reuters | / .SOILSDMP           | Last Price             | 106.05                                      |
| Index Calculator    | Solactive AG          | Dividends              | Not included                                |
| Index Type          | Price Return          | Calculation            | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | EUR                   | History                | Available daily back to 21.05.2021          |
| Index Members       | 1474                  |                        |   |

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Solactive ILIM Sustainable Developed Market Equity Index PR

**STATISTICS**

| EUR                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | 1.73%  | 5.73%  | 6.18%  | -8.03%          | 5.73%  | 6.05%           |
| Performance (p.a.) |        |        |        |                 |        | 3.21%           |
| Volatility (p.a.)  | 16.31% | 13.15% | 15.73% | 17.75%          | 13.09% | 15.77%          |
| High               | 106.90 | 108.51 | 108.65 | 115.31          | 108.51 | 120.07          |
| Low                | 101.45 | 100.47 | 99.76  | 97.28           | 100.30 | 97.28           |
| Sharpe Ratio*      | 1.24   | 1.71   | 0.64   | -0.62           | 1.69   | 0.02            |
| Max. Drawdown      | -5.10% | -6.51% | -8.18% | -15.64%         | -6.51% | -18.98%         |
| VaR 95 \ 99        |        |        |        | -31.6% \ -46.6% |        | -27.1% \ -46.6% |
| CVaR 95 \ 99       |        |        |        | -43.2% \ -50.9% |        | -38.2% \ -49.8% |

\* 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 Developed Markets Large & Mid Cap EUR Index PR**

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 1.42%   | 5.41%   | 5.87%   | -7.83%          | 5.41%   | 6.16%           |
| Performance (p.a.) |         |         |         |                 |         | 3.27%           |
| Volatility (p.a.)  | 16.35%  | 13.19%  | 15.58%  | 17.57%          | 13.12%  | 15.56%          |
| High               | 1496.33 | 1517.36 | 1519.97 | 1607.80         | 1517.36 | 1654.72         |
| Low                | 1418.71 | 1406.06 | 1396.04 | 1363.56         | 1403.67 | 1363.56         |
| Sharpe Ratio*      | 0.97    | 1.59    | 0.60    | -0.62           | 1.57    | 0.02            |
| Max. Drawdown      | -5.19%  | -6.50%  | -8.15%  | -15.06%         | -6.50%  | -17.60%         |
| VaR 95 \ 99        |         |         |         | -30.2% \ -46.5% |         | -25.6% \ -46.5% |
| CVaR 95 \ 99       |         |         |         | -42.7% \ -50.7% |         | -37.8% \ -50.0% |

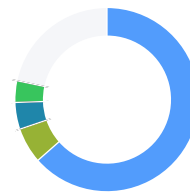
**COMPOSITION BY CURRENCIES**

- USD 66.5%
- EUR 10.0%
- JPY 6.3%
- GBP 4.9%
- Others 12.3%



**COMPOSITION BY COUNTRIES**

- US 63.5%
- JP 6.3%
- GB 4.7%
- FR 3.8%
- Others 21.7%



## TOP COMPONENTS AS OF 31-Mar-2023

| Company                 | Ticker          | Country | Currency | Index Weight (%) |
|-------------------------|-----------------|---------|----------|------------------|
| APPLE INC               | AAPL UW Equity  | US      | USD      | 5.45%            |
| MICROSOFT CORP          | MSFT UW Equity  | US      | USD      | 4.06%            |
| NVIDIA CORP             | NVDA UW Equity  | US      | USD      | 1.96%            |
| AMAZON.COM INC          | AMZN UW Equity  | US      | USD      | 1.34%            |
| ALPHABET INC-CL A       | GOOGL UW Equity | US      | USD      | 1.18%            |
| UNITEDHEALTH GROUP INC  | UNH UN Equity   | US      | USD      | 1.15%            |
| TESLA INC               | TSLA UW Equity  | US      | USD      | 1.14%            |
| VISA INC-CLASS A SHARES | V UN Equity     | US      | USD      | 1.11%            |
| ALPHABET INC C-SHARES   | GOOG UW Equity  | US      | USD      | 1.06%            |
| MASTERCARD INC-CLASS A  | MA UN Equity    | US      | USD      | 0.99%            |

Some of the data used to create and calculate the Index is provided by Sustainlytics.

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