

FACTSHEET - AS OF 05-Dec-2024

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	149.92
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	1320		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.54%	14.71%	12.95%	27.65%	26.72%	49.92%
Performance (p.a.)						12.11%
Volatility (p.a.)	12.81%	11.54%	13.53%	11.40%	11.57%	13.65%
High	150.56	150.56	150.56	150.56	150.56	150.56
Low	139.41	130.69	125.48	117.06	117.06	97.28
Sharpe Ratio*	10.86	6.19	1.84	2.19	2.21	0.66
Max. Drawdown	-1.17%	-3.13%	-9.30%	-9.30%	-9.30%	-18.98%
VaR 95 \ 99				-15.6% \ -31.1%		-21.2% \ -43.9%
CVaR 95 \ 99				-27.4% \ -54.3%		-32.8% \ -49.3%

* 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	7.41%	14.71%	12.91%	27.72%	26.67%	50.27%
Performance (p.a.)						12.18%
Volatility (p.a.)	13.08%	11.54%	13.39%	11.29%	11.45%	13.49%
High	2103.31	2103.31	2103.31	2103.31	2103.31	2103.31
Low	1949.84	1825.74	1754.42	1639.01	1639.01	1363.56
Sharpe Ratio*	10.37	6.19	1.85	2.22	2.23	0.67
Max. Drawdown	-1.20%	-2.98%	-9.13%	-9.13%	-9.13%	-17.60%
VaR 95 \ 99				-15.4% \ -29.6%		-21.3% \ -42.4%
CVaR 95 \ 99				-27.0% \ -54.6%		-32.4% \ -49.4%

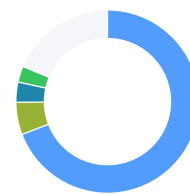
COMPOSITION BY CURRENCIES

- USD 72.5%
- EUR 8.5%
- JPY 5.7%
- GBp 3.6%
- Others 9.7%



COMPOSITION BY COUNTRIES

- US 69.2%
- JP 5.7%
- GB 3.6%
- CA 2.8%
- Others 18.7%



TOP COMPONENTS AS OF 05-Dec-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.53%
NVIDIA CORP	NVDA UW Equity	US	USD	5.24%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.91%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.52%
TESLA INC	TSLA UW Equity	US	USD	1.90%
META PLATFORMS INC	META UW Equity	US	USD	1.49%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.43%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.29%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.13%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.00%

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

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