

FACTSHEET - AS OF 16-May-2025

Solactive ILIM Sustainable Developed Market Equity Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0DF87 / SL0DF8	Base Value / Base Date	100 Points / 21.05.2021
Bloomberg / Reuters	/ .SOILSDMN	Last Price	150.73
Index Calculator	Solactive AG	Dividends	Reinvested
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 21.05.2021
Index Members	1319		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	13.69%	-6.19%	-0.92%	9.29%	-2.82%	50.73%
Performance (p.a.)						10.84%
Volatility (p.a.)	20.34%	25.46%	19.54%	16.72%	21.59%	14.55%
High	150.73	162.37	162.37	162.37	162.37	162.37
Low	129.60	129.51	129.51	129.51	129.51	98.71
Sharpe Ratio*	18.42	-0.98	-0.21	0.43	-0.44	0.60
Max. Drawdown	-2.69%	-20.24%	-20.24%	-20.24%	-20.24%	-20.24%
VaR 95 \ 99				-27.0% \ -58.8%		-22.4% \ -44.2%
CVaR 95 \ 99				-45.5% \ -85.0%		-35.7% \ -56.8%

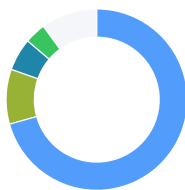
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	13.81%	-6.13%	-0.76%	9.56%	-2.62%	52.00%
Performance (p.a.)						11.08%
Volatility (p.a.)	20.60%	25.70%	19.65%	16.73%	21.74%	14.44%
High	2275.19	2448.93	2448.93	2448.93	2448.93	2448.93
Low	1955.17	1955.17	1955.17	1955.17	1955.17	1487.36
Sharpe Ratio*	18.48	-0.97	-0.19	0.45	-0.42	0.62
Max. Drawdown	-2.72%	-20.16%	-20.16%	-20.16%	-20.16%	-20.16%
VaR 95 \ 99				-26.8% \ -58.7%		-21.9% \ -43.8%
CVaR 95 \ 99				-45.7% \ -86.4%		-35.5% \ -57.2%

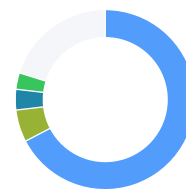
COMPOSITION BY CURRENCIES

- USD 70.6%
- EUR 9.8%
- JPY 5.8%
- GBp 3.8%
- Others 10.0%



COMPOSITION BY COUNTRIES

- US 67.4%
- JP 5.8%
- GB 3.7%
- CA 3.0%
- Others 20.2%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.03%
NVIDIA CORP	NVDA UW Equity	US	USD	4.88%
APPLE INC	AAPL UW Equity	US	USD	4.79%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.34%
TESLA INC	TSLA UW Equity	US	USD	1.80%
META PLATFORMS INC	META UW Equity	US	USD	1.56%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.37%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.33%
NETFLIX INC	NFLX UW Equity	US	USD	1.27%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.23%

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

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