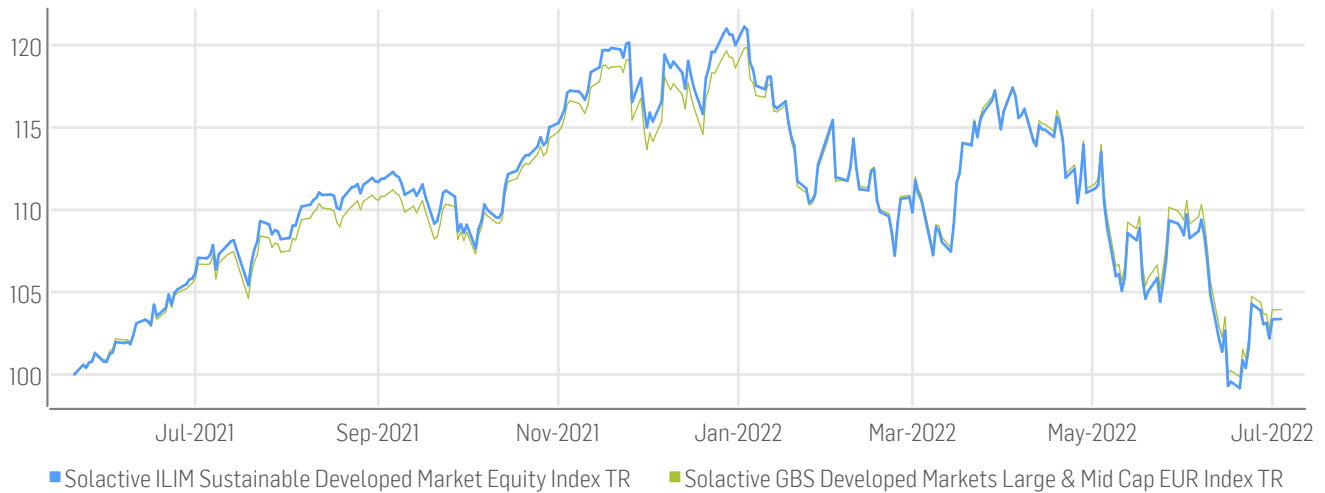


## FACTSHEET - AS OF 04-Jul-2022

# Solactive ILIM Sustainable Developed Market Equity Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLODF95 / SLODF9	Base Value / Base Date	100 Points / 21.05.2021
Bloomberg / Reuters	/ .SOILSDMT	Last Price	103.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	1559		

FACTSHEET - AS OF 04-Jul-2022  
Solactive ILIM Sustainable Developed Market Equity Index TR

**STATISTICS**

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.53%	-11.57%	-13.09%	-3.67%	-13.86%	3.37%
Performance (p.a.)						3.00%
Volatility (p.a.)	22.58%	21.59%	19.71%	16.20%	19.54%	15.48%
High	109.40	116.89	118.94	121.12	121.12	121.12
Low	99.17	99.17	99.17	99.17	99.17	99.17
Sharpe Ratio*	-1.89	-1.79	-1.23	-0.19	-1.28	0.23
Max. Drawdown	-9.35%	-15.16%	-16.62%	-18.12%	-18.12%	-18.12%
VaR 95 \ 99				-29.4% \ -48.4%		-26.9% \ -48.4%
CVaR 95 \ 99				-41.2% \ -50.8%		-39.5% \ -50.8%

\* 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 TR**

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.77%	-11.08%	-11.89%	-2.66%	-12.37%	3.94%
Performance (p.a.)						3.51%
Volatility (p.a.)	22.40%	21.32%	19.35%	15.97%	19.20%	15.22%
High	1687.89	1788.40	1804.85	1833.87	1833.87	1833.87
Low	1527.71	1527.71	1527.71	1527.71	1527.71	1527.71
Sharpe Ratio*	-1.98	-1.75	-1.14	-0.13	-1.17	0.27
Max. Drawdown	-9.49%	-14.58%	-15.36%	-16.69%	-16.69%	-16.69%
VaR 95 \ 99				-28.7% \ -48.5%		-27.0% \ -48.5%
CVaR 95 \ 99				-41.0% \ -51.6%		-39.2% \ -51.6%

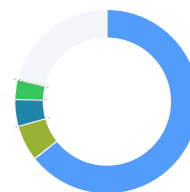
**COMPOSITION BY CURRENCIES**

- USD 67.1%
- EUR 9.2%
- JPY 6.3%
- GBP 4.9%
- Others 12.5%



**COMPOSITION BY COUNTRIES**

- US 64.4%
- JP 6.3%
- GB 4.7%
- CA 3.5%
- Others 21.2%



## TOP COMPONENTS AS OF 04-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.02%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.98%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.56%
TESLA INC	TSLA UW Equity	US	USD	1.45%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.38%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.34%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.21%
NVIDIA CORP	NVDA UW Equity	US	USD	1.17%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.11%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.09%

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

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