

FACTSHEET - AS OF 06-Jun-2025

Solactive ILIM Sustainable Global Market Equity Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0DGD9 / SL0DGD	Base Value / Base Date	100 Points / 21.05.2021
Bloomberg / Reuters	/ .SOILSGMP	Last Price	133.74
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	3160		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.30%	-0.29%	-5.75%	4.82%	-4.05%	33.74%
Performance (p.a.)						7.45%
Volatility (p.a.)	15.62%	23.50%	18.26%	15.84%	19.14%	13.61%
High	134.90	134.97	145.47	145.47	145.47	145.47
Low	127.01	116.48	116.48	116.48	116.48	96.12
Sharpe Ratio*	5.46	-0.14	-0.74	0.17	-0.59	0.39
Max. Drawdown	-3.15%	-13.70%	-19.93%	-19.93%	-19.93%	-19.93%
VaR 95 \ 99				-26.5% \ -61.6%		-22.2% \ -42.1%
CVaR 95 \ 99				-43.3% \ -78.2%		-33.7% \ -54.5%

* 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 Global Markets Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.53%	0.05%	-5.06%	5.78%	-3.45%	36.29%
Performance (p.a.)						7.96%
Volatility (p.a.)	15.52%	23.68%	18.38%	15.87%	19.26%	13.52%
High	1879.69	1881.51	2024.29	2024.29	2024.29	2024.29
Low	1769.67	1622.57	1622.57	1622.57	1622.57	1323.97
Sharpe Ratio*	5.83	-0.08	-0.66	0.23	-0.52	0.43
Max. Drawdown	-3.04%	-13.76%	-19.84%	-19.84%	-19.84%	-19.84%
VaR 95 \ 99				-25.5% \ -60.8%		-22.6% \ -42.2%
CVaR 95 \ 99				-43.5% \ -79.5%		-33.5% \ -54.8%

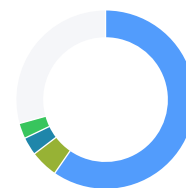
COMPOSITION BY CURRENCIES

- USD 62.9%
- EUR 7.9%
- JPY 5.0%
- HKD 3.4%
- Others 20.8%



COMPOSITION BY COUNTRIES

- US 59.6%
- JP 5.0%
- GB 3.3%
- CA 2.8%
- Others 29.3%



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TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	4.63%
APPLE INC	AAPL UW Equity	US	USD	4.10%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.99%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.28%
META PLATFORMS INC	META UW Equity	US	USD	1.48%
TESLA INC	TSLA UW Equity	US	USD	1.40%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.38%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.26%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.12%
BROADCOM INC	AVGO UW Equity	US	USD	1.11%

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

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