

FACTSHEET - AS OF 16-May-2025

Solactive ILIM Sustainable Global Market Equity Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODGD9 / SLODGD	Base Value / Base Date	100 Points / 21.05.2021
Bloomberg / Reuters	/ .SOILSGMP	Last Price	134.90
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	3074		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	13.37%	-6.21%	-1.71%	6.94%	-3.22%	34.90%
Performance (p.a.)						7.80%
Volatility (p.a.)	19.73%	23.66%	18.10%	15.68%	20.02%	13.64%
High	134.90	145.47	145.47	145.47	145.47	145.47
Low	116.64	116.48	116.48	116.48	116.48	96.12
Sharpe Ratio*	18.18	-1.06	-0.31	0.31	-0.53	0.41
Max. Drawdown	-2.52%	-19.93%	-19.93%	-19.93%	-19.93%	-19.93%
VaR 95 \ 99				-26.5% \ -61.6%		-22.0% \ -42.1%
CVaR 95 \ 99				-43.3% \ -78.2%		-33.7% \ -54.5%

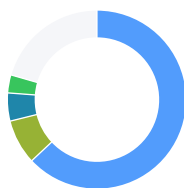
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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	13.51%	-6.11%	-1.18%	7.61%	-2.82%	37.18%
Performance (p.a.)						8.25%
Volatility (p.a.)	19.79%	23.87%	18.23%	15.71%	20.17%	13.55%
High	1879.69	2024.29	2024.29	2024.29	2024.29	2024.29
Low	1623.92	1622.57	1622.57	1622.57	1622.57	1323.97
Sharpe Ratio*	18.47	-1.04	-0.25	0.35	-0.47	0.45
Max. Drawdown	-2.53%	-19.84%	-19.84%	-19.84%	-19.84%	-19.84%
VaR 95 \ 99				-25.5% \ -60.8%		-21.7% \ -42.2%
CVaR 95 \ 99				-43.5% \ -79.5%		-33.5% \ -54.8%

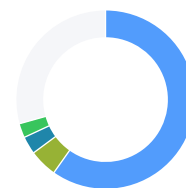
COMPOSITION BY CURRENCIES

- USD 63.0%
- EUR 8.1%
- JPY 5.1%
- GBp 3.3%
- Others 20.5%



COMPOSITION BY COUNTRIES

- US 59.8%
- JP 5.1%
- GB 3.2%
- CA 2.6%
- Others 29.3%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	4.40%
APPLE INC	AAPL UW Equity	US	USD	4.32%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.27%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.05%
TESLA INC	TSLA UW Equity	US	USD	1.62%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.37%
META PLATFORMS INC	META UW Equity	US	USD	1.33%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.23%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.10%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.07%

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

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