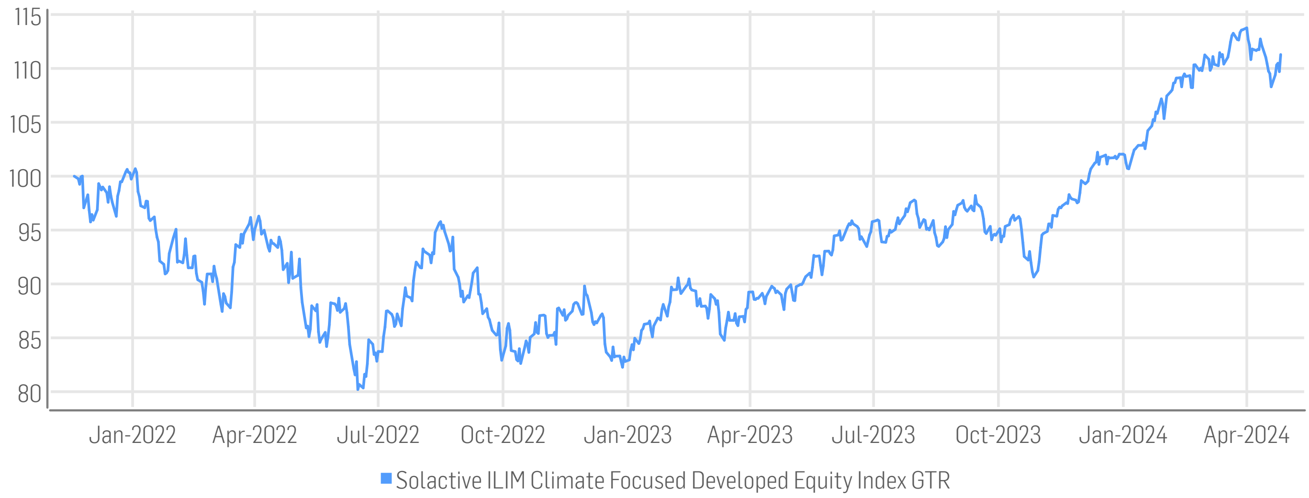
FACTSHEET - AS OF 26-Apr-2024
Solactive ILIM Climate Focused Developed Equity Index GTR

DESCRIPTION

The Solactive ILIM Climate Focused Developed Equity Index TR aims to track a portfolio of Global, Developed Market securities which have been filtered based on certain controversial and climate related activities and weighted based on their exposure to several Climate Factors. The index calculates as an GTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0ETM1 / SL0ETM	Base Value / Base Date	100 Points / 19.11.2021
Bloomberg / Reuters	/ .SOILCFDT	Last Price	111.29
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 19.11.2021
Index Members	1054		

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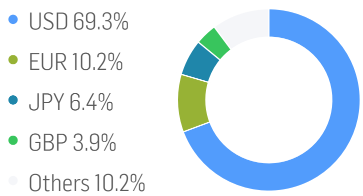
STATISTICS

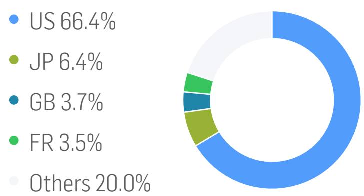
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.80%	5.17%	22.78%	24.72%	9.07%	11.29%
Performance (p.a.)						4.49%
Volatility (p.a.)	11.79%	11.11%	9.80%	10.31%	10.38%	15.23%
High	113.76	113.76	113.76	113.76	113.76	113.76
Low	108.29	105.34	91.24	88.45	100.68	80.20
Sharpe Ratio*	-2.01	1.69	4.87	2.06	2.56	0.04
Max. Drawdown	-4.81%	-4.81%	-4.81%	-7.71%	-4.81%	-20.35%
VaR 95 \ 99				-17.6% \ -20.5%		-23.6% \ -45.9%
CVaR 95 \ 99				-19.7% \ -21.5%		-35.7% \ -48.8%

* 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).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.24%
APPLE INC	AAPL UW Equity	US	USD	4.40%
NVIDIA CORP	NVDA UW Equity	US	USD	4.05%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.63%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.05%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.80%
META PLATFORMS INC	META UW Equity	US	USD	1.41%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.10%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.07%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.04%

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