

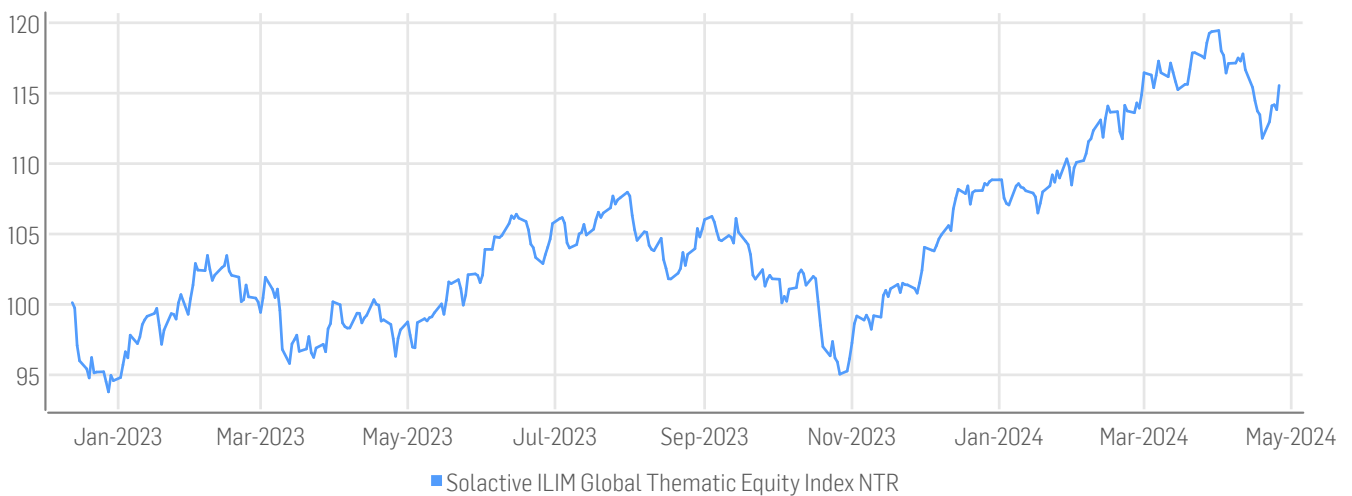
FACTSHEET - AS OF 26-Apr-2024

Solactive ILIM Global Thematic Equity Index NTR

DESCRIPTION

The index aims to track a portfolio of global markets securities which have been filtered based on certain thematic activities and weighted based on their exposure to thematic, ESG and climate factors. The weights are optimized for thematic exposure subject to a range of constraints including style and ESG factors.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGLL5 / SLOGLL	Base Value / Base Date	100 Points / 13.12.2022
Bloomberg / Reuters	/ .SOILGTEN	Last Price	115.55
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 13.12.2022
Index Members	285		

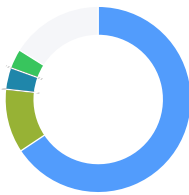
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.55%	6.03%	21.57%	18.11%	6.16%	15.40%
Performance (p.a.)						11.03%
Volatility (p.a.)	12.80%	12.36%	11.20%	11.56%	11.68%	12.56%
High	119.45	119.45	119.45	119.45	119.45	119.45
Low	111.80	108.48	95.27	95.05	106.49	93.79
Sharpe Ratio*	-2.41	1.85	3.99	1.25	1.39	0.57
Max. Drawdown	-6.40%	-6.40%	-6.40%	-11.97%	-6.40%	-11.97%
VaR 95 \ 99				-19.1% \ -25.6%		-20.0% \ -27.0%
CVaR 95 \ 99				-22.8% \ -26.7%		-25.8% \ -38.3%

* 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).

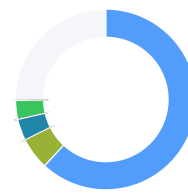
COMPOSITION BY CURRENCIES

- USD 65.7%
- EUR 11.1%
- GBP 3.8%
- JPY 3.4%
- Others 16.1%



COMPOSITION BY COUNTRIES

- US 61.9%
- DE 5.7%
- GB 3.8%
- JP 3.4%
- Others 25.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	4.24%
APPLE INC	AAPL UW Equity	US	USD	1.52%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.47%
SUPER MICRO COMPUTER INC	SMCI UW Equity	US	USD	1.42%
ELI LILLY & CO	LLY UN Equity	US	USD	1.36%
VERTEX PHARMACEUTICALS INC	VRTX UW Equity	US	USD	1.28%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.27%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	1.25%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	1.21%
MICROSOFT CORP	MSFT UW Equity	US	USD	1.12%

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