

FACTSHEET - AS OF 11-Sep-2025

Solactive ILIM New World EAFE Equity Index PR

DESCRIPTION

The Index aims to track a portfolio of Europe, Australia and the Far East (EAFE) region securities which have been filtered based on certain controversial activities and weighted based on their exposure to ESG and Climate Factors.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOJ4S	Base Value / Base Date	100 Points / 19.05.2023
Bloomberg / Reuters	/ .SOILSEAP	Last Price	117.55
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 19.05.2023
Index Members	815		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.63%	3.44%	3.12%	6.29%	6.06%	17.55%
Performance (p.a.)						7.23%
Volatility (p.a.)	6.59%	8.47%	17.02%	13.84%	15.26%	12.11%
High	118.07	118.07	118.07	118.87	118.87	118.87
Low	115.15	111.80	98.74	98.74	98.74	92.13
Sharpe Ratio*	3.00	1.51	0.27	0.32	0.45	0.44
Max. Drawdown	-2.47%	-2.47%	-14.71%	-16.93%	-16.93%	-16.93%
VaR 95 \ 99				-18.2% \ -51.2%		-15.3% \ -31.9%
CVaR 95 \ 99				-37.0% \ -79.6%		-30.4% \ -63.2%

* 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).

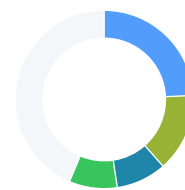
COMPOSITION BY CURRENCIES

- EUR 33.8%
- JPY 24.3%
- GBp 14.7%
- CHF 8.5%
- Others 18.8%



COMPOSITION BY COUNTRIES

- JP 24.3%
- GB 14.2%
- FR 9.1%
- CH 8.7%
- Others 43.6%



TOP COMPONENTS AS OF 11-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.82%
NESTLE SA	NESN SE Equity	CH	CHF	1.37%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.36%
SAP SE	SAP GY Equity	DE	EUR	1.24%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.17%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.15%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.11%
SIEMENS AG	SIE GY Equity	DE	EUR	1.10%
UNILEVER PLC	ULVR LN Equity	GB	GBp	1.09%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.08%

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