

# FACTSHEET - AS OF 22-Aug-2025

## Solactive ILIM New World EAFE Equity Index NTR

### 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          | SLOJ4T           | Base Value / Base Date | 100 Points / 19.05.2023                     |
| Bloomberg / Reuters | / .SOILSEAN      | Last Price             | 124.55                                      |
| 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 19.05.2023          |
| Index Members       | 815              |                        |                                             |

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### STATISTICS

| EUR                | 30D    | 90D    | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|--------|---------|-----------------|---------|-----------------|
| Performance        | 2.81%  | 3.69%  | 1.37%   | 8.76%           | 8.52%   | 24.55%          |
| Performance (p.a.) |        |        |         |                 |         | 10.19%          |
| Volatility (p.a.)  | 8.89%  | 8.21%  | 17.33%  | 13.98%          | 15.75%  | 12.22%          |
| High               | 124.55 | 124.55 | 124.55  | 124.55          | 124.55  | 124.55          |
| Low                | 119.04 | 117.62 | 102.94  | 102.94          | 102.94  | 92.93           |
| Sharpe Ratio*      | 4.29   | 1.69   | 0.05    | 0.50            | 0.74    | 0.68            |
| Max. Drawdown      | -2.18% | -3.26% | -16.22% | -16.45%         | -16.45% | -16.45%         |
| VaR 95 \ 99        |        |        |         | -18.6% \ -51.1% |         | -15.8% \ -42.3% |
| CVaR 95 \ 99       |        |        |         | -37.5% \ -79.5% |         | -30.8% \ -67.2% |

\* 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 34.2%
- JPY 24.0%
- GBp 14.8%
- CHF 8.4%
- Others 18.6%



### COMPOSITION BY COUNTRIES

- JP 24.0%
- GB 14.3%
- FR 9.3%
- DE 9.0%
- Others 43.6%



### TOP COMPONENTS AS OF 22-Aug-2025

| Company                             | Ticker         | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV                     | ASML NA Equity | NL      | EUR      | 1.70%            |
| NESTLE SA                           | NESN SE Equity | CH      | CHF      | 1.39%            |
| NOVARTIS AG                         | NOVN SE Equity | CH      | CHF      | 1.35%            |
| SAP SE                              | SAP GY Equity  | DE      | EUR      | 1.30%            |
| ASTRAZENECA PLC                     | AZN LN Equity  | GB      | GBp      | 1.17%            |
| ALLIANZ SE                          | ALV GY Equity  | DE      | EUR      | 1.14%            |
| SIEMENS AG                          | SIE GY Equity  | DE      | EUR      | 1.14%            |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity   | FR      | EUR      | 1.12%            |
| UNILEVER PLC                        | ULVR LN Equity | GB      | GBp      | 1.09%            |
| SCHNEIDER ELECTRIC SE               | SU FP Equity   | FR      | EUR      | 1.07%            |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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