

FACTSHEET - AS OF 07-Apr-2026

Solactive ILIM New World Developed Market Equity Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0DF87 / SL0DF8	Base Value / Base Date	100 Points / 21.05.2021
Bloomberg / Reuters	/ .SOILSDMN	Last Price	163.60
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 21.05.2021
Index Members	1168		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.69%	-3.06%	-0.24%	22.87%	-1.30%	63.60%
Performance (p.a.)						10.62%
Volatility (p.a.)	13.81%	12.16%	11.70%	11.93%	12.06%	13.91%
High	167.42	170.79	170.79	170.79	170.79	170.79
Low	158.39	158.39	158.39	129.60	158.39	98.71
Sharpe Ratio*	-1.50	-1.13	-0.21	1.79	-0.56	0.62
Max. Drawdown	-5.39%	-7.26%	-7.26%	-7.26%	-7.26%	-20.24%
VaR 95 \ 99				-19.2% \ -35.9%		-21.9% \ -43.3%
CVaR 95 \ 99				-29.5% \ -39.8%		-34.3% \ -54.7%

* 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 Developed Markets Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.65%	-2.35%	0.35%	24.02%	-0.59%	66.38%
Performance (p.a.)						11.00%
Volatility (p.a.)	12.97%	11.56%	11.29%	11.72%	11.48%	13.77%
High	2545.92	2585.31	2585.31	2585.31	2585.31	2585.31
Low	2415.21	2415.21	2415.21	1955.17	2415.21	1487.36
Sharpe Ratio*	-1.56	-0.96	-0.11	1.92	-0.36	0.66
Max. Drawdown	-5.13%	-6.58%	-6.58%	-6.58%	-6.58%	-20.16%
VaR 95 \ 99				-18.7% \ -36.4%		-21.2% \ -42.4%
CVaR 95 \ 99				-28.8% \ -40.4%		-34.0% \ -54.9%

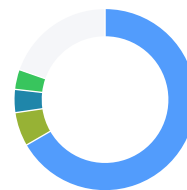
COMPOSITION BY CURRENCIES

- USD 69.8%
- EUR 9.7%
- JPY 6.0%
- GBp 4.2%
- Others 10.3%



COMPOSITION BY COUNTRIES

- US 66.7%
- JP 6.0%
- GB 4.1%
- CA 3.5%
- Others 19.6%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.69%
APPLE INC	AAPL UW Equity	US	USD	5.06%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.31%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.92%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.27%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.96%
BROADCOM INC	AVGO UW Equity	US	USD	1.65%
TESLA INC	TSLA UW Equity	US	USD	1.61%
META PLATFORMS INC	META UW Equity	US	USD	1.47%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.20%

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

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