

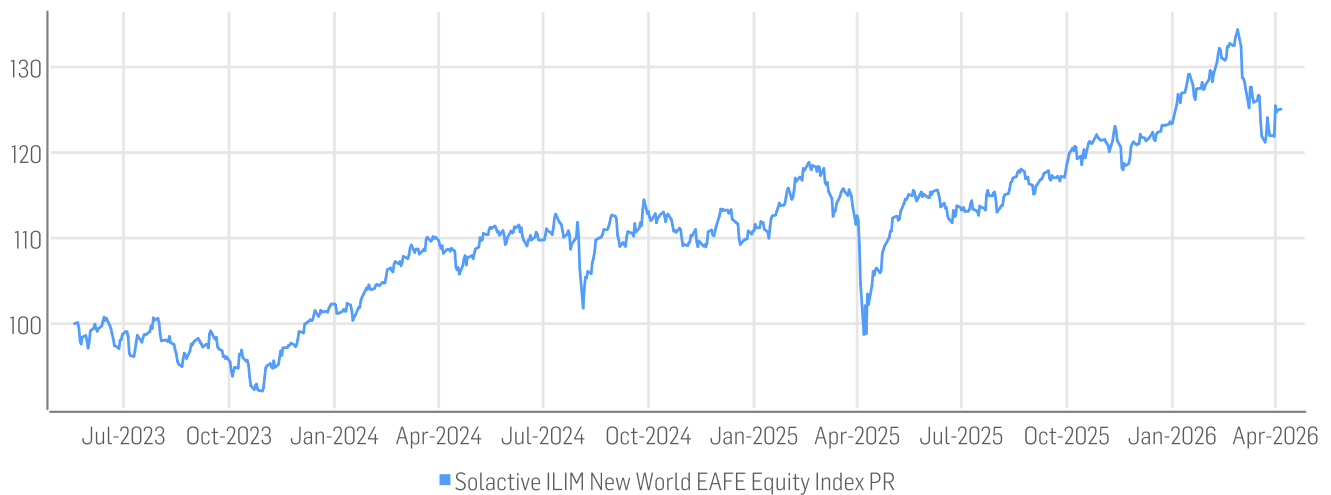
FACTSHEET - AS OF 06-Apr-2026

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	125.07
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	806		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.84%	-1.36%	3.59%	22.34%	1.36%	25.07%
Performance (p.a.)						8.07%
Volatility (p.a.)	19.10%	14.41%	12.11%	10.64%	14.24%	12.00%
High	127.64	134.36	134.36	134.36	134.36	134.36
Low	121.20	121.20	117.98	102.23	121.20	92.13
Sharpe Ratio*	-1.16	-0.51	0.45	1.95	0.24	0.51
Max. Drawdown	-5.05%	-9.79%	-9.79%	-9.79%	-9.79%	-16.93%
VaR 95 \ 99				-14.3% \ -32.4%		-15.8% \ -36.3%
CVaR 95 \ 99				-24.6% \ -40.0%		-30.2% \ -60.4%

* 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 33.2%
- JPY 24.2%
- GBp 14.7%
- CHF 8.9%
- Others 18.9%



COMPOSITION BY COUNTRIES

- JP 24.2%
- GB 14.4%
- CH 9.2%
- FR 8.8%
- Others 43.4%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.79%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.77%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.76%
NESTLE SA	NESN SE Equity	CH	CHF	1.60%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.45%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	1.32%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	1.18%
SHELL PLC	SHEL LN Equity	GB	GBp	1.13%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.11%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	1.07%

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