

FACTSHEET - AS OF 31-Oct-2024

Solactive VK Globale Aktien 12% Risikokontrolle

DESCRIPTION

The index aims to track the global equity market including only companies without Global Compact violations as well as companies not involved in certain business activities. Furthermore, the weights are chosen in the optimization process in such a way that the final index has a lower carbon intensity, better average ESG rating, less environmental orange flags and more weight in securities that have set Science Based Targets than the benchmark, as well as a minimum cumulative weight in sustainable securities and EU Taxonomy-aligned securities. The index applies a risk control layer on top.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0MLMI / SL0MLM	Base Value / Base Date	100.0 Points / 11.04.2023
Bloomberg / Reuters	SVKGARKI Index / .SVKGARKI	Last Price	119.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	09:00 to 22:54 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 11.04.2023
Index Members	863		

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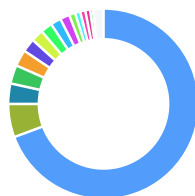
STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	22.33%			11.58%	19.81%
Performance (p.a.)	22.28%				12.30%
Volatility (p.a.)	11.01%			11.40%	10.76%
High	123.57			123.57	123.57
Low	97.94			106.29	96.65
Sharpe Ratio*	1.74			0.94	0.85
Max. Drawdown	-9.09%			-9.09%	-9.09%
VaR 95 \ 99	-14.6% \ -28.5%				-16.2% \ -23.4%
CVaR 95 \ 99	-26.7% \ -62.1%				-24.4% \ -50.9%

* 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).

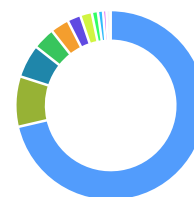
COMPOSITION BY COUNTRIES

United States	69.33%
Japan	5.65%
United Kingdom	3.46%
Canada	3.15%
France	2.79%
Switzerland	2.28%
Germany	2.10%
Australia	1.98%
Ireland	1.76%
Netherlands	1.62%
Denmark	1.03%
Sweden	0.88%
Italy	0.88%
Spain	0.82%
Hong Kong	0.47%
Others	1.78%



COMPOSITION BY CURRENCIES

USD	71.37%
EUR	8.58%
JPY	5.65%
GBP	3.78%
CAD	3.16%
CHF	2.28%
AUD	1.98%
DKK	1.03%
SEK	0.88%
HKD	0.57%
Others	0.72%



*Country classification is based on country of incorporation.

Composition by Sectors

Technology	26.05%
Finance	18.37%
Healthcare	11.07%
Industrials	9.55%
Consumer Non-Cyclicals	8.19%
Consumer Services	5.89%
Consumer Cyclical	4.51%
Energy	4.31%
Telecommunications	3.73%
Non-Energy Materials	3.64%
Utilities	2.44%
Business Services	2.26%

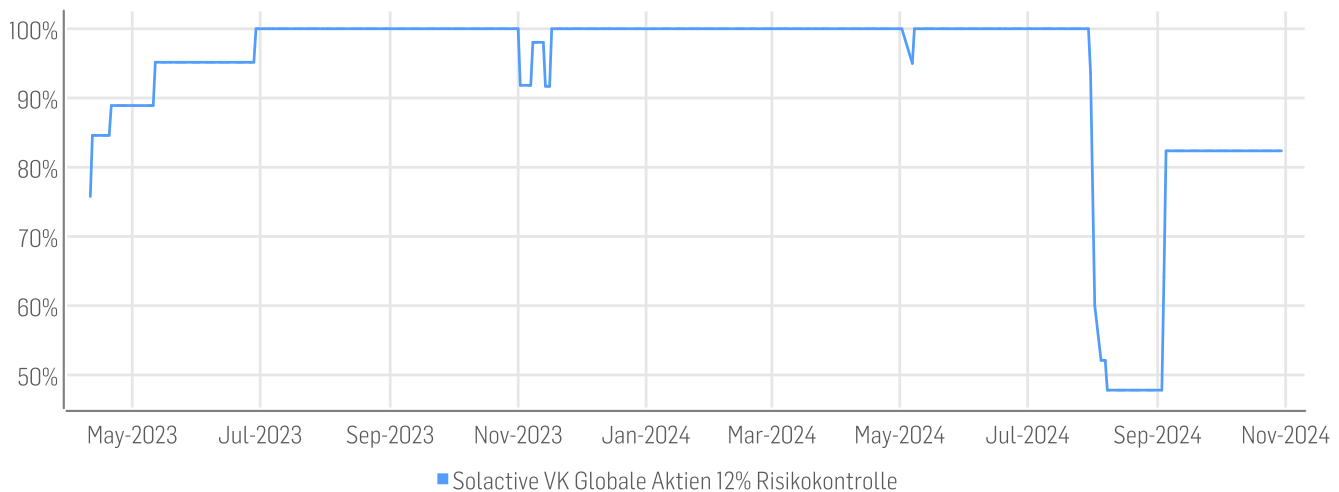


*The categorization is based on the Factset Revere Business Industry Classification System (RBICS Level 1).

TOP COMPONENTS AS OF 31-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.60%
APPLE INC	AAPL UW Equity	US	USD	5.12%
NVIDIA CORP	NVDA UW Equity	US	USD	4.73%
ELI LILLY & CO	LLY UN Equity	US	USD	2.43%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	1.95%
PEPSICO INC	PEP UW Equity	US	USD	1.47%
AT&T	T UN Equity	US	USD	1.46%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.41%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	1.40%
SERVICENOW INC	NOW UN Equity	US	USD	1.38%

Historical Equity Share



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