

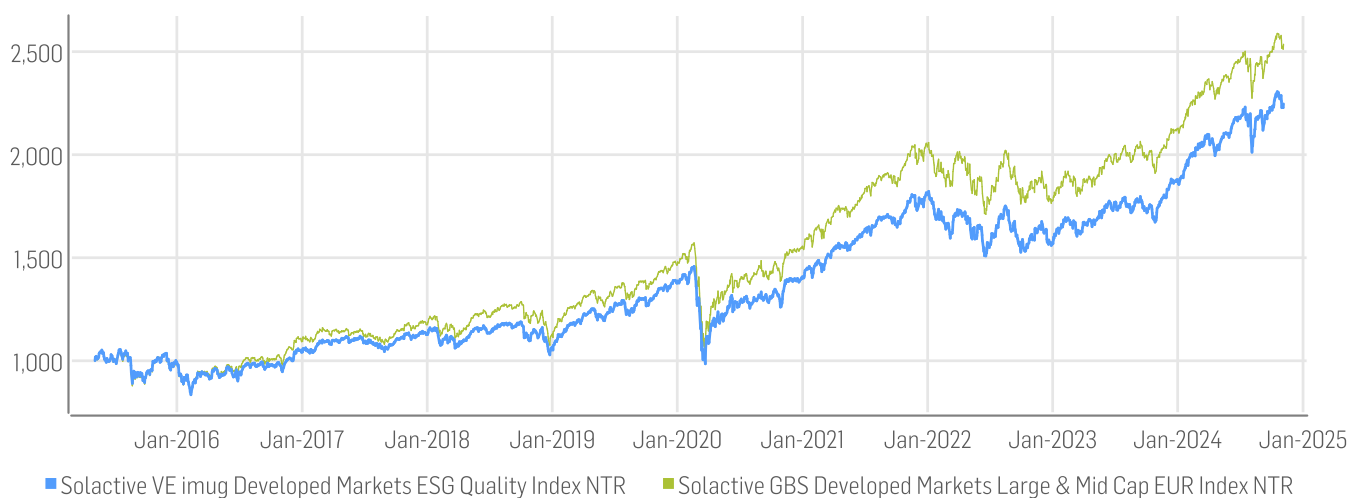
FACTSHEET - AS OF 05-Nov-2024

Solactive VE imug Developed Markets ESG Quality Index NTR

DESCRIPTION

The Solactive VE imug Developed Markets ESG Quality Index NTR aims to track the price movements of a portfolio consisting of Developed Markets securities fulfilling ESG criteria. The ESG concept orientates towards the FNG label, an SRI quality standard in the German speaking market. Additionally, the Index aims to overweight companies compliant with international reporting and transparency standards, e.g. TCFD and UNGC. The index is calculated as a NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOA8U4 / SLOA8U	Base Value / Base Date	1000 Points / 15.06.2020
Bloomberg / Reuters	/ .SDMESGQN	Last Price	2246.62
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.05.2015
Index Members	1013		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.48%	10.01%	8.12%	26.81%	19.59%	80.15%
Performance (p.a.)						14.34%
Volatility (p.a.)	10.05%	11.50%	13.03%	11.21%	11.69%	12.03%
High	2306.20	2306.20	2306.20	2306.20	2306.20	2306.20
Low	2227.93	2042.21	2011.67	1768.63	1855.89	1247.06
Sharpe Ratio*	0.28	3.84	1.08	2.15	1.72	0.93
Max. Drawdown	-3.39%	-4.32%	-9.84%	-9.84%	-9.84%	-17.23%
VaR 95 \ 99				-15.2% \ -25.6%		-18.7% \ -35.6%
CVaR 95 \ 99				-27.5% \ -58.0%		-27.6% \ -43.3%

* 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	0.43%	9.98%	7.60%	26.07%	19.39%	87.31%
Performance (p.a.)						15.36%
Volatility (p.a.)	9.84%	11.17%	12.43%	10.81%	11.24%	13.44%
High	2250.51	2250.51	2250.51	2250.51	2250.51	2250.51
Low	2182.82	2004.61	1977.26	1747.96	1830.85	1177.08
Sharpe Ratio*	0.22	3.94	1.04	2.16	1.77	0.91
Max. Drawdown	-2.96%	-4.25%	-9.09%	-9.09%	-9.09%	-16.91%
VaR 95 \ 99				-15.3% \ -29.6%		-21.2% \ -41.8%
CVaR 95 \ 99				-26.9% \ -54.6%		-32.0% \ -48.0%

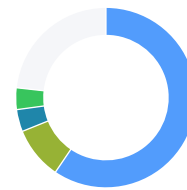
COMPOSITION BY CURRENCIES

- USD 63.0%
- EUR 9.9%
- JPY 9.4%
- GBp 4.2%
- Others 13.5%



COMPOSITION BY COUNTRIES

- US 59.5%
- JP 9.4%
- GB 4.0%
- CH 3.9%
- Others 23.2%



TOP COMPONENTS AS OF 05-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.22%
APPLE INC	AAPL UW Equity	US	USD	7.03%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.80%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.91%
ELI LILLY & CO	LLY UN Equity	US	USD	1.51%
BROADCOM INC	AVGO UW Equity	US	USD	1.23%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.01%
HOME DEPOT INC	HD UN Equity	US	USD	0.94%
SALESFORCE INC	CRM UN Equity	US	USD	0.88%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	0.85%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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