

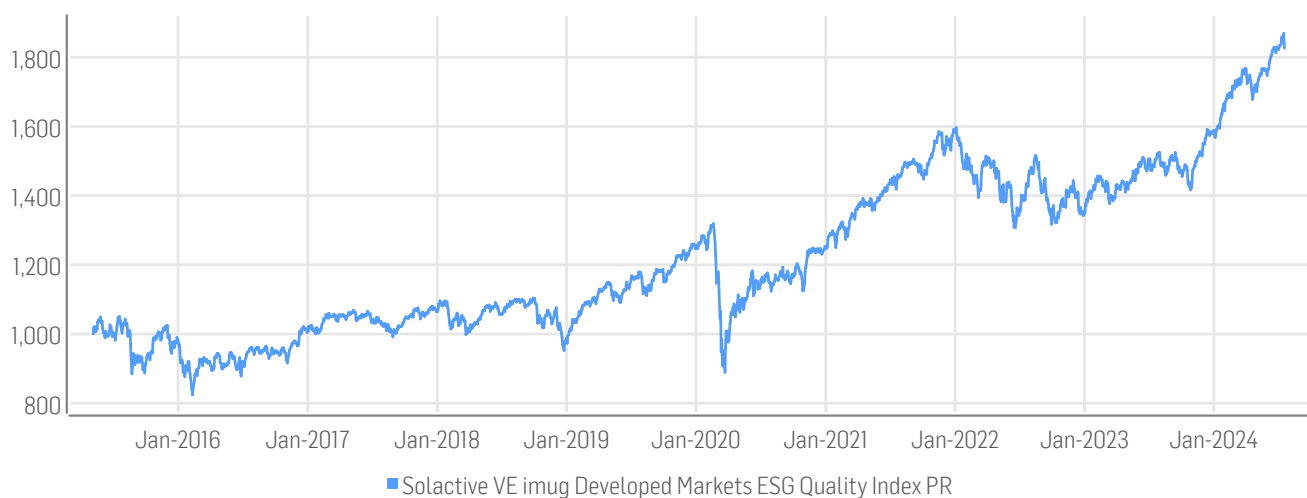
FACTSHEET - AS OF 18-Jul-2024

Solactive VE imug Developed Markets ESG Quality Index PR

DESCRIPTION

The Solactive VE imug Developed Markets ESG Quality Index PR 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 PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0A8T6 / SL0A8T	Base Value / Base Date	1000 Points / 15.06.2020
Bloomberg / Reuters	/ .SDMESGQP	Last Price	1826.03
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	-0.12%	8.81%	12.57%	20.88%	15.01%	63.22%
Performance (p.a.)						12.72%
Volatility (p.a.)	8.47%	8.00%	8.82%	9.08%	8.73%	11.73%
High	1868.93	1868.93	1868.93	1868.93	1868.93	1868.93
Low	1813.17	1678.11	1629.96	1416.56	1568.28	1118.75
Sharpe Ratio*	-0.61	4.65	2.67	1.93	2.87	0.77
Max. Drawdown	-2.30%	-2.30%	-5.07%	-7.15%	-5.07%	-18.12%
VaR 95 \ 99				-14.7% \ -19.9%		-18.3% \ -35.0%
CVaR 95 \ 99				-18.0% \ -22.6%		-26.5% \ -39.9%

* 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).

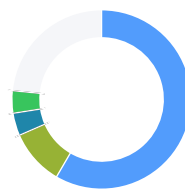
COMPOSITION BY CURRENCIES

- USD 61.8%
- EUR 10.2%
- JPY 10.1%
- GBp 4.3%
- Others 13.7%



COMPOSITION BY COUNTRIES

- US 58.4%
- JP 10.1%
- CH 4.1%
- GB 4.0%
- Others 23.4%



TOP COMPONENTS AS OF 18-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
TRYG AS	TRYG DC Equity	DK	DKK	0.02%
QUALCOMM INC	QCOM UW Equity	US	USD	0.60%
PROLOGIS INC	PLD UN Equity	US	USD	0.40%
SIKA AG	SIKA SE Equity	CH	CHF	0.11%
TOPPAN HOLDINGS INC	7911 JT Equity	JP	JPY	0.02%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	0.05%
INSURANCE AUSTRALIA GROUP LTD ORD	IAG AT Equity	AU	AUD	0.04%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	0.01%
HITACHI CONSTRUCTION MACHINERY ORD	6305 JT Equity	JP	JPY	0.01%
FUKUOKA FINANCIAL GROUP INC ORD	8354 JT Equity	JP	JPY	0.01%

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