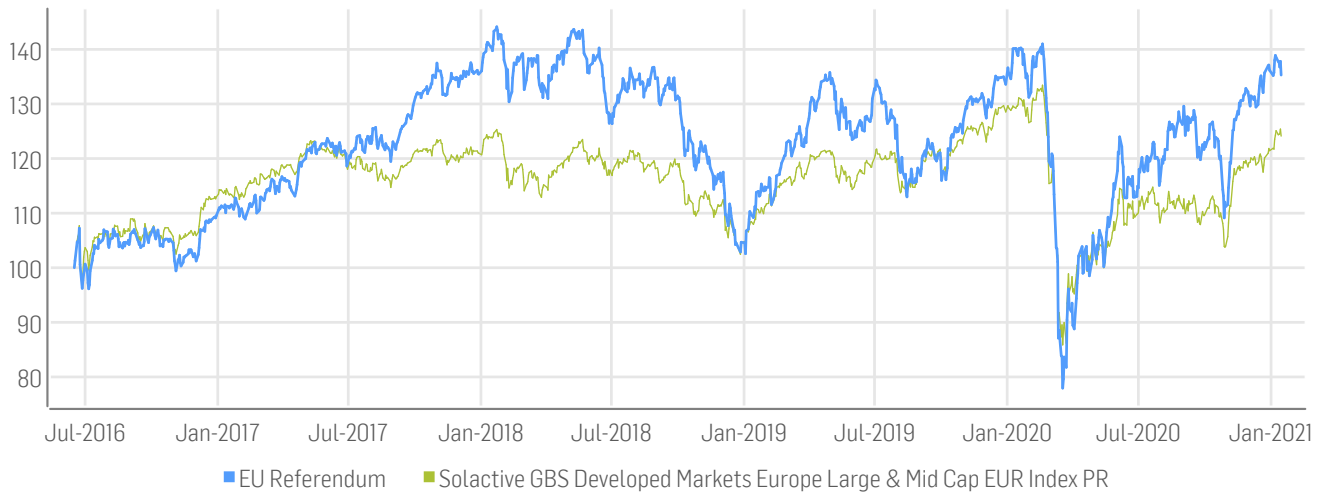


FACTSHEET - AS OF 15-Jan-2021

EU Referendum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2B26 / SLA2B2	Base Value / Base Date	100 Points / 16.06.2016
Bloomberg / Reuters	EUREF Index / .EUREF	Last Price	135.29
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 16.06.2016
Index Members	15		

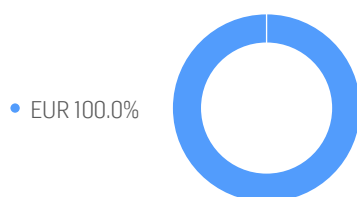
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.49%	9.18%	13.16%	-3.28%	-0.65%	35.29%
Performance (p.a.)	-	-	-	-	-	6.82%
Volatility (p.a.)	17.26%	23.49%	23.99%	36.67%	15.53%	22.52%
High	138.89	138.89	138.89	141.00	138.89	144.14
Low	132.07	109.13	109.13	77.95	135.20	77.95
Sharpe Ratio	1.17	1.85	1.21	-0.08	-0.91	0.32
Max. Drawdown	-2.59%	-11.93%	-15.79%	-44.72%	-2.59%	-45.92%
VaR 95 \ 99				-59.1% \ -113.2%		-34.6% \ -68.7%
CVaR 95 \ 99				-98.7% \ -189.6%		-57.4% \ -105.3%

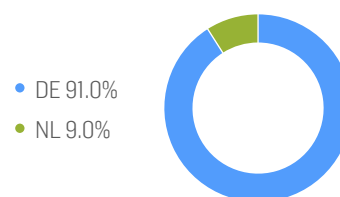
STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.96%	11.35%	9.27%	-5.02%	2.52%	24.12%
Performance (p.a.)	-	-	-	-	-	4.83%
Volatility (p.a.)	13.07%	16.33%	16.40%	28.29%	10.79%	16.89%
High	1023.40	1023.40	1023.40	1089.00	1023.40	1089.00
Low	959.05	846.88	846.88	700.79	988.02	700.79
Sharpe Ratio	3.31	3.38	1.23	-0.16	7.77	0.31
Max. Drawdown	-2.75%	-6.90%	-9.58%	-35.65%	-1.02%	-35.65%
VaR 95 \ 99				-52.7% \ -79.0%		-22.4% \ -56.8%
CVaR 95 \ 99				-79.5% \ -161.0%		-43.5% \ -87.4%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 15-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
NEMETSCHEK SE	NEM GY Equity	DE	EUR	16.54%
ADIDAS AG	ADS GY Equity	DE	EUR	12.02%
AIRBUS SE	AIR FP Equity	NL	EUR	9.03%
ALLIANZ SE	ALV GY Equity	DE	EUR	7.70%
SAP SE	SAP GY Equity	DE	EUR	7.58%
SMA SOLAR TECHNOLOGY AG	S92 GY Equity	DE	EUR	6.66%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	5.18%
SOFTWARE AG	SOW GY Equity	DE	EUR	5.11%
DAIMLER AG	DAI GY Equity	DE	EUR	5.01%
NORDEX SE	NDX1 GY Equity	DE	EUR	4.98%
UNITED INTERNET AG	UTDI GY Equity	DE	EUR	4.79%
COMMERZBANK AG	CBK GY Equity	DE	EUR	4.46%
SALZGITTER AG	SZG GY Equity	DE	EUR	4.26%
KRONES AG	KRN GY Equity	DE	EUR	3.43%
CONTINENTAL AG	CON GY Equity	DE	EUR	3.24%

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