

## FACTSHEET - AS OF 01-Jul-2022

# Solactive oekom ESG Fossil Free Eurozone 50 Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3K57 / SLA3K5	Base Value / Base Date	100 Points / 03.04.2017
Bloomberg / Reuters	SOESG50P / .SOESG50P	Last Price	102.07
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.04.2017
Index Members	51		

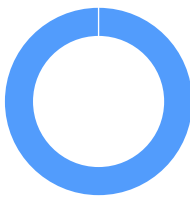
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.07%	-11.51%	-18.61%	-16.67%	-18.61%	2.07%
Performance (p.a.)						0.39%
Volatility (p.a.)	21.33%	19.42%	22.99%	18.70%	22.90%	18.24%
High	111.42	115.95	127.37	129.38	127.37	129.38
Low	100.73	100.73	100.73	100.73	100.73	70.89
Sharpe Ratio*	-2.74	-1.98	-1.46	-0.87	-1.45	0.05
Max. Drawdown	-9.59%	-13.13%	-20.92%	-22.14%	-20.92%	-35.97%
VaR 95 \ 99				-32.3% \ -51.9%		-27.6% \ -55.7%
CVaR 95 \ 99				-45.6% \ -64.5%		-45.7% \ -80.0%

\* 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 100.0%



## COMPOSITION BY COUNTRIES

• FR 38.8%  
• DE 23.5%  
• ES 16.0%  
• NL 11.9%  
• Others 9.9%



## TOP COMPONENTS AS OF 01-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
SANOFI SA	SAN FP Equity	FR	EUR	6.74%
L OREAL SA	OR FP Equity	FR	EUR	5.22%
ORANGE SA	ORA FP Equity	FR	EUR	4.85%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	4.80%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.58%
TELEFONICA SA	TEF SQ Equity	ES	EUR	4.58%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	4.27%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	4.22%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.48%
LEGRAND SA	LR FP Equity	FR	EUR	3.13%
MERCK KGAA	MRK GY Equity	DE	EUR	3.07%
TERNA SPA	TRN IM Equity	IT	EUR	3.07%
KONINKLIJKE PHILIPS NV	PHIA NA Equity	NL	EUR	2.77%

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Company	Ticker	Country	Currency	Index Weight (%)
KERING SA	KER FP Equity	FR	EUR	2.39%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.38%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	2.35%
DANONE SA	BN FP Equity	FR	EUR	2.27%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.19%
PERNOD RICARD SA	RI FP Equity	FR	EUR	2.18%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	2.17%
ADIDAS AG	ADS GY Equity	DE	EUR	2.13%
AXA SA	CS FP Equity	FR	EUR	1.97%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.89%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.80%
UMICORE	UMI BB Equity	BE	EUR	1.55%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	1.51%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.47%
ZALANDO SE	ZAL GY Equity	DE	EUR	1.39%
HEINEKEN NV	HEIA NA Equity	NL	EUR	1.26%
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	1.20%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.16%
ACCOR SA	AC FP Equity	FR	EUR	1.09%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	1.02%
VONOVIA SE	VNA GY Equity	DE	EUR	0.95%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	0.91%
SYMRISE AG	SY1 GY Equity	DE	EUR	0.90%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	0.88%
UNICREDIT SPA	UCG IM Equity	IT	EUR	0.76%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	0.76%
KBC GROUPE SA	KBC BB Equity	BE	EUR	0.65%
WORLDLINE SA	WLN FP Equity	FR	EUR	0.61%
BEIERSDORF AG	BEI GY Equity	DE	EUR	0.60%
NN GROUP NV	NN NA Equity	NL	EUR	0.50%
TELECOM ITALIA SPA	TIT IM Equity	IT	EUR	0.48%
COVESTRO AG	ICOV GY Equity	DE	EUR	0.39%
AEGON NV	AGN NA Equity	NL	EUR	0.34%
UNIBAIL-RODAMCO-WESTFIELD	URW NA Equity	FR	EUR	0.31%
VALEO SA	FR FP Equity	FR	EUR	0.29%
GECINA SA	GFC FP Equity	FR	EUR	0.25%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	0.23%
EUROAPI SAS	EAPI FP Equity	FR	EUR	0.05%

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