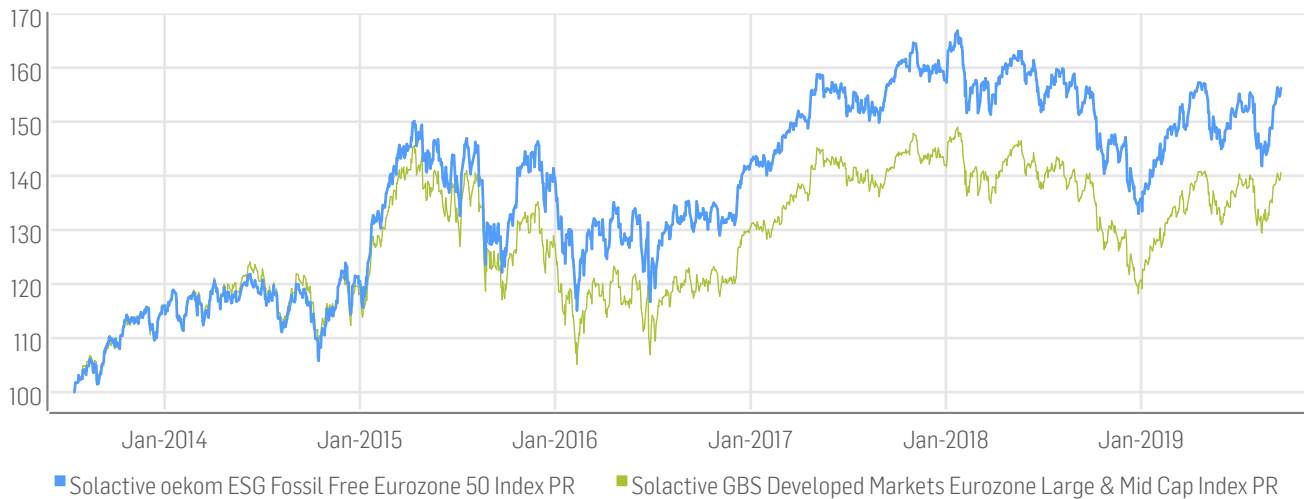


# FACTSHEET - AS OF 20-Sep-2019

## 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	103.44
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	50		

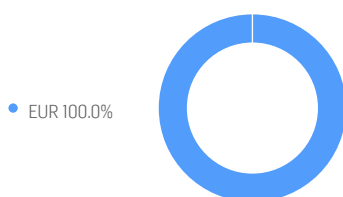
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	6.8%	2.6%	4.8%	0.6%	15.1%	3.4%
Performance (p.a.)	-	-	-	-	-	1.4%
Volatility (p.a.)	10.2%	14.2%	13.0%	13.8%	12.9%	12.3%
High	103.53	103.53	104.10	104.10	104.10	110.48
Low	95.31	93.92	93.92	88.08	88.39	88.08
Sharpe Ratio	12.09	0.80	0.80	0.07	1.69	0.14
Max. Drawdown	-1.6%	-8.7%	-9.8%	-14.9%	-9.8%	-20.3%
VaR 95 \ 99				-25.0% \ -36.2%		-21.8% \ -33.3%
CVaR 95 \ 99				-33.1% \ -50.6%		-29.3% \ -42.2%

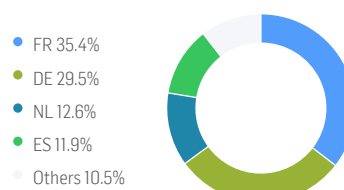
## STATISTICS - GBS - Solactive GBS Developed Markets Eurozone Large & Mid Cap Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.1%	2.6%	5.5%	0.7%	16.5%	2.2%
Performance (p.a.)	-	-	-	-	-	0.9%
Volatility (p.a.)	9.9%	13.5%	12.7%	13.6%	12.7%	11.9%
High	972.33	972.33	973.60	973.60	973.60	1030.18
Low	909.98	894.85	894.85	817.16	823.77	817.16
Sharpe Ratio	8.50	0.83	0.94	0.07	1.89	0.10
Max. Drawdown	-1.6%	-7.8%	-8.1%	-15.9%	-8.1%	-20.7%
VaR 95 \ 99				-27.2% \ -33.3%		-21.4% \ -32.3%
CVaR 95 \ 99				-32.6% \ -47.7%		-28.6% \ -38.7%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.11%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.08%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.82%
L OREAL SA	OR FP Equity	FR	EUR	4.41%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	3.73%
DANONE SA	BN FP Equity	FR	EUR	3.71%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	3.56%
ADIDAS AG	ADS GY Equity	DE	EUR	3.51%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	3.09%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.98%
KONINKLIJKE PHILIPS NV	PHIA NA Equity	NL	EUR	2.89%
PEUGEOT SA	UG FP Equity	FR	EUR	2.88%
MERCK KGAA	MRK GY Equity	DE	EUR	2.75%
AXA SA	CS FP Equity	FR	EUR	2.54%
ORANGE SA	ORA FP Equity	FR	EUR	2.40%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	2.33%
TELEFONICA SA	TEF SQ Equity	ES	EUR	2.24%
PERNOD RICARD SA	RI FP Equity	FR	EUR	2.21%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	2.11%
LEGRAND SA	LR FP Equity	FR	EUR	2.09%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	2.05%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	1.91%
TERNA SPA	TRN IM Equity	IT	EUR	1.90%
RED ELECTRICA CORP SA	REE SQ Equity	ES	EUR	1.89%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.87%
RENAULT SA	RNO FP Equity	FR	EUR	1.80%
ACCOR SA	AC FP Equity	FR	EUR	1.49%
CONTINENTAL AG	CON GY Equity	DE	EUR	1.48%
HEINEKEN NV	HEIA NA Equity	NL	EUR	1.47%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	1.43%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	1.30%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	1.28%
SYMRISE AG	SYI GY Equity	DE	EUR	1.28%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.27%
UMICORE	UMI BB Equity	BE	EUR	1.21%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	1.18%
UNIBAIL-RODAMCO-WESTFIELD	URW NA Equity	FR	EUR	1.12%
VALEO SA	FR FP Equity	FR	EUR	0.98%
KBC GROUPE SA	KBC BB Equity	BE	EUR	0.93%
COVESTRO AG	ICOV GY Equity	DE	EUR	0.92%
DEUTSCHE LUFTHANSA AG	LHA GY Equity	DE	EUR	0.82%

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Solactive oekom ESG Fossil Free Eurozone 50 Index PR

Company	Ticker	Country	Currency	Index Weight (%)
SMURFIT KAPPA GROUP PLC	SKG ID Equity	IE	EUR	0.81%
ROYAL KPN NV	KPN NA Equity	NL	EUR	0.77%
BEIERSDORF AG	BEI GY Equity	DE	EUR	0.73%
NN GROUP NV	NN NA Equity	NL	EUR	0.52%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	0.48%
GECINA SA	GFC FP Equity	FR	EUR	0.48%
CAIXABANK SA	CABK SQ Equity	ES	EUR	0.42%
TELECOM ITALIA SPA	TIT IM Equity	IT	EUR	0.41%
AEGON NV	AGN NA Equity	NL	EUR	0.38%

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