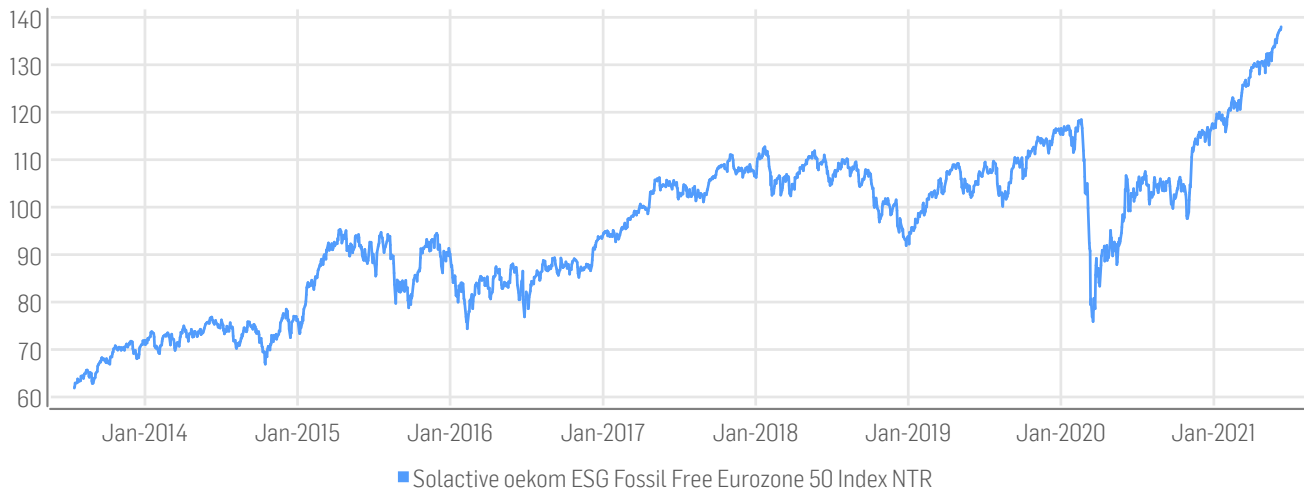


FACTSHEET - AS OF 11-JUN-2021

Solactive oekom ESG Fossil Free Eurozone 50 Index NTR

HISTORICAL PERFORMANCE



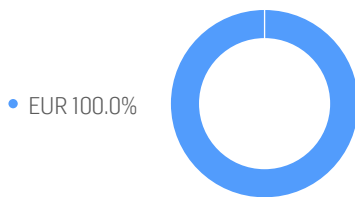
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLA3K65 / SLA3K6 | Base Value / Base Date | 100 Points / 03.04.2017 |
| Bloomberg / Reuters | - / .SOESG50N | Last Price | 138.01 |
| Index Calculator | Solactive AG | Dividends | Reinvested (Total Return Index) |
| Index Type | Net Total Return | Calculation | 09:00am to 10:30pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 03.04.2017 |
| Index Members | 47 | | |

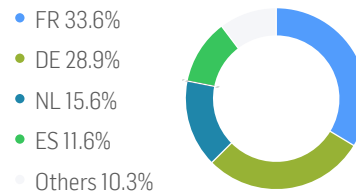
STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | 6.26% | 9.86% | 21.24% | 34.84% | 18.32% | 38.01% |
| Performance (p.a.) | - | - | - | - | - | 7.99% |
| Volatility (p.a.) | 9.49% | 10.95% | 12.41% | 16.57% | 11.86% | 18.19% |
| High | 138.01 | 138.01 | 138.01 | 138.01 | 138.01 | 138.01 |
| Low | 129.88 | 125.43 | 113.11 | 97.60 | 115.85 | 75.89 |
| Sharpe Ratio | 11.60 | 4.29 | 3.90 | 2.17 | 3.93 | 0.47 |
| Max. Drawdown | -1.31% | -1.98% | -3.46% | -9.21% | -3.46% | -35.93% |
| VaR 95 \ 99 | | | | -21.7% \ -46.7% | | -25.3% \ -56.0% |
| CVaR 95 \ 99 | | | | -37.1% \ -55.3% | | -45.5% \ -85.4% |

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 11-Jun-2021

| Company | Ticker | Country | Currency | Index Weight (%) |
|--|-----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 7.55% |
| ALLIANZ SE | ALV GY Equity | DE | EUR | 4.88% |
| BAYERISCHE MOTOREN WERKE AG | BMW GY Equity | DE | EUR | 4.84% |
| KONINKLIJKE PHILIPS NV | PHIA NA Equity | NL | EUR | 4.73% |
| INFINEON TECHNOLOGIES AG | IFX GY Equity | DE | EUR | 4.65% |
| L OREAL SA | OR FP Equity | FR | EUR | 4.34% |
| SCHNEIDER ELECTRIC SE | SU FP Equity | FR | EUR | 4.18% |
| CIE GENERALE DES ETABLISSEMENTS MICHELIN | ML FP Equity | FR | EUR | 4.16% |
| MERCK KGAA | MRK GY Equity | DE | EUR | 3.74% |
| AMADEUS IT GROUP SA CLASS A | AMS SQ Equity | ES | EUR | 3.42% |
| BNP PARIBAS SA | BNP FP Equity | FR | EUR | 3.34% |
| DEUTSCHE POST AG | DPW GY Equity | DE | EUR | 2.96% |
| ORANGE SA | ORA FP Equity | FR | EUR | 2.84% |
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 2.82% |
| NOKIA OYJ | NOKIA FH Equity | FI | EUR | 2.81% |
| DASSAULT SYSTEMES SA | DSY FP Equity | FR | EUR | 2.76% |

FACTSHEET - AS OF 11-JUN-2021
Solactive oekom ESG Fossil Free Eurozone 50 Index NTR

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------|-----------------|---------|----------|------------------|
| KERING SA | KER FP Equity | FR | EUR | 2.45% |
| AXA SA | CS FP Equity | FR | EUR | 2.38% |
| ADIDAS AG | ADS GY Equity | DE | EUR | 2.35% |
| TELEFONICA SA | TEF SQ Equity | ES | EUR | 2.05% |
| TERNA SPA | TRN IM Equity | IT | EUR | 2.02% |
| MUNICH REINSURANCE COMPANY | MUV2 GY Equity | DE | EUR | 1.80% |
| DANONE SA | BN FP Equity | FR | EUR | 1.75% |
| INDUSTRIA DE DISENO TEXTIL SA | ITX SQ Equity | ES | EUR | 1.65% |
| RED ELECTRICA CORP SA | REE SQ Equity | ES | EUR | 1.65% |
| UMICORE | UMI BB Equity | BE | EUR | 1.52% |
| PERNOD RICARD SA | RI FP Equity | FR | EUR | 1.50% |
| KONE OYJ CLASS B | KNEBV FH Equity | FI | EUR | 1.30% |
| LEGRAND SA | LR FP Equity | FR | EUR | 1.23% |
| ACCOR SA | AC FP Equity | FR | EUR | 1.19% |
| UNICREDIT SPA | UCG IM Equity | IT | EUR | 1.15% |
| ROYAL KPN NV | KPN NA Equity | NL | EUR | 1.13% |
| KBC GROUPE SA | KBC BB Equity | BE | EUR | 0.95% |
| HEINEKEN NV | HEIA NA Equity | NL | EUR | 0.95% |
| HENKEL AG & CO KGAA PREF | HEN3 GY Equity | DE | EUR | 0.92% |
| SYMRISE AG | SY1 GY Equity | DE | EUR | 0.81% |
| CONTINENTAL AG | CON GY Equity | DE | EUR | 0.75% |
| UNIBAIL-RODAMCO-WESTFIELD | URW NA Equity | FR | EUR | 0.69% |
| NN GROUP NV | NN NA Equity | NL | EUR | 0.59% |
| TELECOM ITALIA SPA | TIT IM Equity | IT | EUR | 0.53% |
| COVESTRO AG | 1COV GY Equity | DE | EUR | 0.50% |
| BEIERSDORF AG | BEI GY Equity | DE | EUR | 0.44% |
| GECINA SA | GFC FP Equity | FR | EUR | 0.42% |
| VALEO SA | FR FP Equity | FR | EUR | 0.42% |
| AEGON NV | AGN NA Equity | NL | EUR | 0.34% |
| DEUTSCHE LUFTHANSA AG | LHA GY Equity | DE | EUR | 0.29% |
| ABN AMRO BANK NV | ABN NA Equity | NL | EUR | 0.26% |

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