

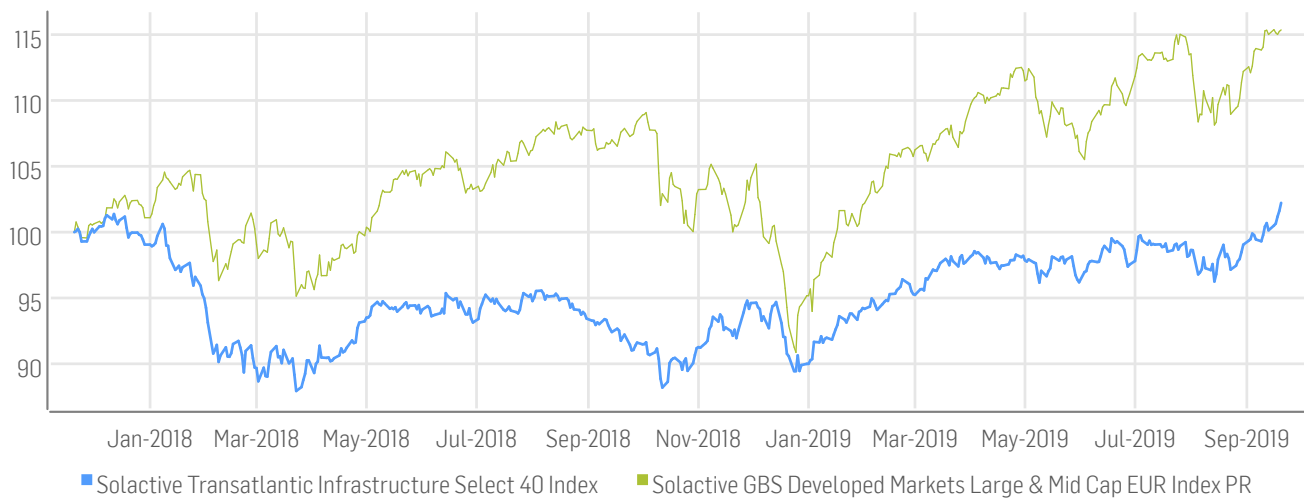
FACTSHEET - AS OF 20-Sep-2019

Solactive Transatlantic Infrastructure Select 40 Index

DESCRIPTION

The Solactive Transatlantic Infrastructure Select 40 Index is intended to track the price movement of 40 US and EU infrastructure companies that historically exhibited low volatility and had a high dividend yield.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA4Z67 / SLA4Z6	Base Value / Base Date	100 Points / 05.01.2007
Bloomberg / Reuters	SOLTINFR Index / .SOLTINFR	Last Price	132.86
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.01.2007
Index Members	41		

STATISTICS

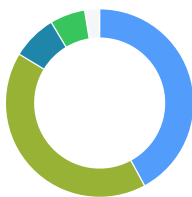
	30D	90D	180D	360D	YTD	Since Inception
Performance	4.0%	2.9%	4.5%	12.3%	13.6%	32.9%
Performance (p.a.)	-	-	-	-	-	2.3%
Volatility (p.a.)	6.3%	9.1%	7.9%	8.7%	7.4%	13.3%
High	132.86	132.86	132.86	132.86	132.86	144.23
Low	126.27	125.10	124.99	114.63	116.97	54.80
Sharpe Ratio	9.65	1.42	1.24	1.48	2.66	0.20
Max. Drawdown	-1.2%	-3.5%	-3.5%	-5.6%	-3.5%	-48.1%
VaR 95 \ 99				-15.2% \ -26.7%		-20.2% \ -40.0%
CVaR 95 \ 99				-21.0% \ -28.4%		-32.5% \ -56.8%

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

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.7%	3.8%	7.6%	7.4%	21.2%	15.4%
Performance (p.a.)	-	-	-	-	-	8.1%
Volatility (p.a.)	10.0%	12.7%	11.4%	13.1%	11.1%	11.9%
High	1152.99	1152.99	1152.99	1152.99	1152.99	1152.99
Low	1088.75	1080.58	1054.41	908.00	939.15	908.00
Sharpe Ratio	5.69	1.31	1.44	0.60	2.79	0.71
Max. Drawdown	-2.0%	-6.0%	-6.2%	-16.7%	-6.2%	-16.7%
VaR 95 \ 99				-24.4% \ -38.9%		-23.0% \ -37.8%
CVaR 95 \ 99				-33.4% \ -47.9%		-31.7% \ -45.8%

Composition by Currencies

- USD 42.1%
- EUR 41.6%
- CHF 7.7%
- GBP 6.0%
- Others 2.6%



Composition by Countries

- US 42.1%
- ES 10.7%
- DE 10.0%
- IT 8.7%
- Others 28.6%



TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
AGNC INVESTMENT CORP	AGNC UN Equity	US	USD	4.37%
MFA FINANCIAL INC	MFA UN Equity	US	USD	4.17%
CHIMERA INVESTMENT CORP	CIM UN Equity	US	USD	4.05%
APOLLO COMMERCIAL REAL ESTATE	ARI UN Equity	US	USD	4.00%
STARWOOD PROPERTY TRUST INC	STWD UN Equity	US	USD	3.67%
MACQUARIE INFRASTRUCTURE CORP	MIC UN Equity	US	USD	3.19%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	3.17%
MAGELLAN MIDSTREAM PARTNERS LP	MMP UN Equity	US	USD	2.65%
ORANGE SA	ORA FP Equity	FR	EUR	2.62%
BROOKFIELD PROPERTY PARTNERS LP	BPY-U CT Equity	BM	CAD	2.56%

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