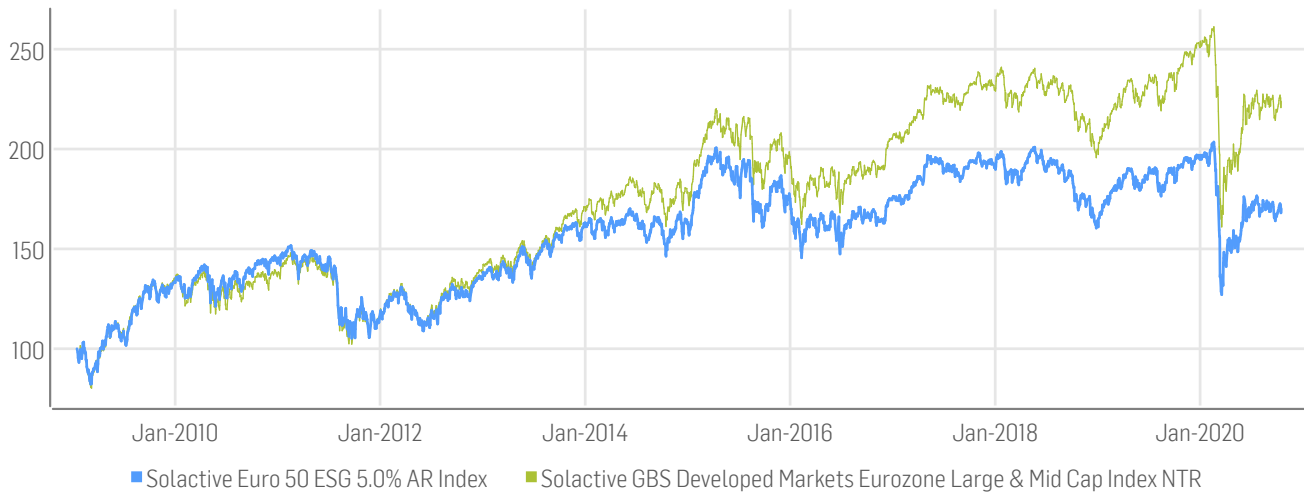


FACTSHEET - AS OF 16-Oct-2020

Solactive Euro 50 ESG 5.0% AR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5WS8 / SLA5WS	Base Value / Base Date	100 Points / 16.01.2009
Bloomberg / Reuters	SOLKESG5 Index / .SOLKESG5	Last Price	170.13
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 16.01.2009
Index Members	50		

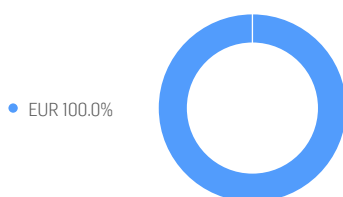
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.90%	-2.35%	10.81%	-10.97%	-12.70%	70.13%
Performance (p.a.)	-	-	-	-	-	4.63%
Volatility (p.a.)	17.50%	17.10%	22.35%	28.80%	31.81%	19.90%
High	173.43	176.57	176.57	203.51	203.51	203.51
Low	164.03	164.03	148.20	127.08	127.08	82.27
Sharpe Ratio	-1.16	-0.51	1.06	-0.37	-0.48	0.26
Max. Drawdown	-5.42%	-7.10%	-7.10%	-37.56%	-37.56%	-37.56%
VaR 95 \ 99				-53.7% \ -104.9%		-32.0% \ -56.5%
CVaR 95 \ 99				-82.0% \ -171.2%		-48.9% \ -77.2%

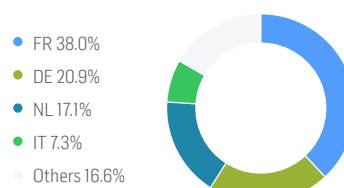
STATISTICS - GBS - Solactive GBS Developed Markets Eurozone Large & Mid Cap Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.34%	-1.15%	15.66%	-7.02%	-10.75%	123.84%
Performance (p.a.)	-	-	-	-	-	7.10%
Volatility (p.a.)	19.26%	17.74%	22.99%	29.51%	32.59%	20.09%
High	983.16	993.76	993.76	1131.53	1131.53	1131.53
Low	928.44	928.44	812.03	697.48	697.48	347.76
Sharpe Ratio	-0.76	-0.23	1.52	-0.23	-0.40	0.38
Max. Drawdown	-5.53%	-6.57%	-6.67%	-38.36%	-38.36%	-38.36%
VaR 95 \ 99				-57.7% \ -96.2%		-31.8% \ -58.7%
CVaR 95 \ 99				-84.7% \ -174.0%		-49.2% \ -78.8%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 16-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
NESTE CORPORATION	NESTE FH Equity	FI	EUR	2.66%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.49%
ADIDAS AG	ADS GY Equity	DE	EUR	2.41%
TELEPERFORMANCE SE	TEP FP Equity	FR	EUR	2.40%
KERING SA	KER FP Equity	FR	EUR	2.31%
ROYAL DSM NV	DSM NA Equity	NL	EUR	2.30%
STMICROELECTRONICS NV	STM IM Equity	NL	EUR	2.26%
UNILEVER NV	UNA NA Equity	NL	EUR	2.25%
MERCK KGAA	MRK GY Equity	DE	EUR	2.22%
SYMRISE AG	SY1 GY Equity	DE	EUR	2.20%

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