

FACTSHEET - AS OF 20-Jun-2024

Solactive oekom ESG Fossil Free Eurozone 50 Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

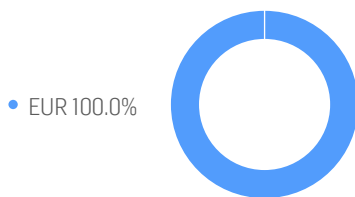
ISIN / WKN	DE000SLA3K57 / SLA3K5	Base Value / Base Date	100 Points / 03.04.2017
Bloomberg / Reuters	SOESG50P / .SOESG50P	Last Price	120.84
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.04.2017
Index Members	50		

STATISTICS

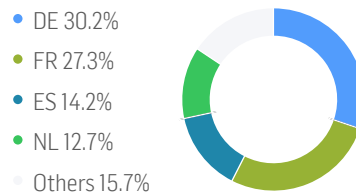
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.22%	-0.98%	3.68%	5.81%	3.57%	20.84%
Performance (p.a.)						2.66%
Volatility (p.a.)	11.73%	10.61%	9.58%	10.95%	9.73%	17.17%
High	123.76	125.16	125.16	125.16	125.16	129.38
Low	118.74	118.74	113.15	104.86	113.15	70.89
Sharpe Ratio*	-2.35	-0.72	0.41	0.20	0.41	-0.06
Max. Drawdown	-4.06%	-5.13%	-5.13%	-12.14%	-5.13%	-35.97%
VaR 95 \ 99				-19.9% \ -25.1%		-25.8% \ -51.8%
CVaR 95 \ 99				-25.0% \ -36.3%		-41.7% \ -72.5%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.99%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	6.06%
SANOFI SA	SAN FP Equity	FR	EUR	4.93%
TERNA SPA	TRN IM Equity	IT	EUR	4.90%
L OREAL SA	OR FP Equity	FR	EUR	4.87%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	4.21%
DHL GROUP	DHL GY Equity	DE	EUR	4.06%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.67%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	3.64%
SYMRISE AG	SYI GY Equity	DE	EUR	3.48%
MERCK KGAA	MRK GY Equity	DE	EUR	2.95%
KONINKLIJKE PHILIPS NV	PHIA NA Equity	NL	EUR	2.68%
ACCOR SA	AC FP Equity	FR	EUR	2.59%

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Company	Ticker	Country	Currency	Index Weight (%)
ADIDAS AG	ADS GY Equity	DE	EUR	2.49%
UMICORE	UMI BB Equity	BE	EUR	2.42%
DANONE SA	BN FP Equity	FR	EUR	2.39%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.21%
AXA SA	CS FP Equity	FR	EUR	2.19%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.13%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	2.05%
COVESTRO AG	ICOV GY Equity	DE	EUR	2.02%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	1.94%
KERING SA	KER FP Equity	FR	EUR	1.70%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.67%
PERNOD RICARD SA	RI FP Equity	FR	EUR	1.66%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.65%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.60%
HEINEKEN NV	HEIA NA Equity	NL	EUR	1.56%
ZALANDO SE	ZAL GY Equity	DE	EUR	1.54%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	1.35%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	1.14%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	1.10%
LEGRAND SA	LR FP Equity	FR	EUR	1.10%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	1.05%
TELEFONICA SA	TEF SQ Equity	ES	EUR	0.99%
BEIERSDORF AG	BEI GY Equity	DE	EUR	0.91%
ORANGE SA	ORA FP Equity	FR	EUR	0.88%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	0.72%
VONOVIA SE	VNA GY Equity	DE	EUR	0.61%
ROYAL KPN NV	KPN NA Equity	NL	EUR	0.60%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	0.55%
KBC GROUPE SA	KBC BB Equity	BE	EUR	0.55%
VALEO SA	FR FP Equity	FR	EUR	0.55%
NN GROUP NV	NN NA Equity	NL	EUR	0.36%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	0.34%
AEGON LTD	AGN NA Equity	NL	EUR	0.31%
GECINA SA	GFC FP Equity	FR	EUR	0.25%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	0.20%
TELECOM ITALIA SPA	TIT IM Equity	IT	EUR	0.12%
WORLDLINE SA	WLN FP Equity	FR	EUR	0.08%

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