



Benchmark Documentation

German stocks benchmark-family UC

Version 1.0

Date: 15.05.2018

Table of Contents

A. General provisions	4
I. Calculation and composition	4
II. General market information	5
B. Input data	5
C. Methodology	6
D. Operating principles of the Benchmarks	8
I. Daily chaining	8
II. Composition	8
III. Leverage component	8
IV. Financial component	8
V. Particularities	9
VI. Intraday Benchmark adjustment	9
VII. Benchmark Split and Reverse Benchmark Split adjustments	10
VIII. Prices and frequency of Benchmark calculation	10
E. Benchmark calculation	11
I. Benchmark formula	11
II. Intraday rebalancing	13
III. Dividend Adjustments	15
IV. Extraordinary Adjustments	15
V. Benchmark Split and Reverse Split adjustments	16
VI. Impossibility to complete intraday rebalancing	17

VII. Rounding.....	19
VIII. Chaining of prices of the underlying asset.....	19
IX. Licences	19
F. Final provisions.....	20
G. Annex.....	21
I. Underlying table.....	21
II. Benchmark parameters.....	24
III. Benchmark trading parameters.....	41
IV. Benchmark Definitions	62

A. General provisions

ICF BANK AG has applied to the German Federal Financial Supervisory Authority (BaFin) for registration as an administrator of non-significant benchmarks in accordance with Art. 34 of Regulation (EU) 2016/1011 (Benchmarks Regulation, BMR). This benchmark documentation also fulfils obligations with regard to the transparency of the methodology (Art. 12 and 13 BMR) and the benchmark statement (Art. 27 and 28 BMR). ICF BANK AG is solely responsible for the provision of the benchmarks. Customers (e. g. issuers of securities) and their employees are not involved in the provision of benchmarks.

ICF BANK AG has established a family of benchmark in accordance with Art. 3 (1) No. 4 BMR for publication purposes. This table groups several benchmarks from input data of the same type that represent a similar market or similar economic reality in accordance with regulatory requirements. For the purposes of this documentation, a family of benchmark was formed for German stocks traded on Xetra. The benchmarks differ in terms of the leverage factor and the direction, being short or long position.

I. Calculation and composition

The first publication of the German stocks benchmark-family UC (hereinafter referred to as "Benchmark") was made on 15th of May 2018. The Benchmarks are calculated in points. One point corresponds to one unit of the Benchmark currency (see section G.II). The Benchmark starts with the „Benchmark Starting Value“ at the time of first publication, „the Benchmark Starting Date“ (see section G.III). The Benchmark is a performance benchmark whose calculation methodology takes into account dividends and other incomes (e.g. subscription rights). A factor Benchmark represents the daily percentage price change of an underlying asset (e. g. share, index, commodity, future) compared to its last chained price with a constant factor. The Number of the factor defines in which direction (same or inverse) and with which leverage the Benchmark reflects the daily price change of the underlying asset.

ICF BANK AG publishes the current calculation status and possible changes in the composition of the Benchmark on its website.

The Benchmark represents as economic reality only the performance of the parameters described in this Benchmark documentation. The Underlyings, which are represented with all leverage factor by the Benchmark, are shown in the Underlying table in section G.I.

II. General market information

All Underlyings in this document are traded on the Xetra System of Deutsche Börse AG. All information concerning market size, liquidity, market access, market participants and currency can be accessed under:

<http://deutsche-boerse.com/dbg-en>

<http://www.xetra.com/xetra-en>

<http://www.deutsche-boerse-cash-market.com/dbcm-en/instruments-statistics>

B. Input data

ICF BANK AG uses input data sources for calculating the Benchmark, which it obtains from the data providers Bloomberg, Reuters or Telekurs. These data are generally based on real transaction data. Estimated prices and quotations are not used. There is no discretion or scope for assessment with regard to the determination of input data. This Benchmark is not based on expert assessments. ICF BANK AG publishes general guidelines on input data on its website (www.icf-bank.de) which contain a description of the data sources and their regulatory classification.

The Benchmarks use regulated data only. The input data will be provided in full and directly by Deutsche Börse AG, Xetra. This exchange is a regulated market, according to Art. 4 para. 1 no. 24 MiFID II.

C. Methodology

This Benchmark methodology has been defined by the Customized Indices department's Benchmark Committee, which is responsible for the respective category of Benchmarks. In accordance with this methodology, ICF BANK AG has no room for assessment or discretion in determining the Benchmark.

Before providing the Benchmark, the integrity and accuracy of the data sources used are thoroughly checked. All input data is subject to price data control by ICF BANK AG's in-house „monitoring and validation system - Customized Indices“, which monitors the reliability of input data. For this purpose, a control software checks the existence of the price data stream for each financial instrument on which the Benchmark is based (so-called „heartbeat“). If there is no change in the Benchmark over an appropriate period of time defined individually for each Benchmark, an additional manual check of the input data takes place. If the price data stream is interrupted for a considerable period of time despite liquid trading in the relevant financial instrument and ICF BANK AG is unable to obtain price data for the financial instrument promptly via other price data providers, it temporarily suspend the provision of the Benchmark.

Market developments over which ICF BANK AG has no influence may require a change in the methodology of the Benchmark. This is in particular the case if trading of a financial instrument on which the Benchmark is based is suspended due to a permanent delisting or if the market liquidity of this financial instrument is significantly reduced (essential change). Changes to the Benchmarks methodology may also be necessary in the case of corporate actions of a company.

Any significant change in the Benchmark shall be made only the basis of a decision of the Benchmark Committee. ICF BANK AG electronically records the cause and circumstances of a change. It informs the licensee(s) of the modification and updates this Benchmark documentation.

The Benchmark is provided if the quantity and quality of the input data is sufficient enough for a reliable determination of the Benchmark. This is the case if the input data relates on a liquid market in the underlying financial instruments (active market). For these purposes, a liquid market exists, taking into account the size and normal liquidity of the market, if the price formation in a financial instrument is not interrupted for a considerable period of time and the current trading volume is not significantly lower than the average trading volume in this particular financial instrument. If trading in a financial instrument does not meet these requirements and the financial instrument is of particular importance to the

Benchmark, ICF BANK AG may, at its reasonable discretion, suspend the provision of the Benchmark for the duration of the market disturbance. In this case, it informs affected customers of the circumstances and the underlying considerations.

If the input data of a financial instrument is not recurrently based on a liquid market or is otherwise inaccurate or unreliable (stress phase) during a considerable period of time, ICF BANK AG shall, with consent of the customers, make a change in the composition of the Benchmark on the basis of a decision to be taken by the respective Benchmark Committee at its reasonable discretion.

Should ICF BANK AG determine that, despite careful monitoring and verification of the input data and adherence to the principles within this methodology, errors have occurred, the responsible Benchmark Committee will, after careful examination of the facts and possible consequences of the error for customers, decide at its reasonable discretion whether a new determination of the Benchmark is necessary.

If ICF BANK AG is of the opinion that the input data does not reflect the market or economic reality to be measured with the Benchmark, ICF BANK AG will, within a reasonable period of time, modify the input data or the methods to ensure that the input data reflect such a market or economic reality, or it ceases to provide the Benchmark.

Factors, including external factors beyond ICF BANK AG's control, could require a change in the methodology of the Benchmark or its termination. ICF BANK AG advises users that changes in the Benchmark or its termination may affect financial contracts and financial instruments for which the Benchmark serves as a reference basis.

ICF BANK AG shall review this Benchmark documentation on the occasion of any change in the composition or calculation method of the Benchmark and at least every two years.

D. Operating principles of the Benchmarks

I. Daily chaining

The value of the Benchmark is calculated by the daily change in the Underlying, taking into account the corresponding factor. The calculation of the Benchmark is based on the change in the Underlying compared with the last Underlying Fixing Price. This price is referred to as the „chained price“. Each time a new Underlying Fixing Price is determined, a new Benchmark price is determined, which in turn forms the basis for the percentage performance of the following day. This daily adjustment of the Benchmark is done automatically and is called chaining.

II. Composition

To calculate the increase or decrease of the Benchmarks, a leverage and a financing component is used.

III. Leverage component

The leverage component reflects the change in price of the Underlying between two Fixing Prices and transfers this movement (either positive or negative) onto the Benchmark by multiplying the percentage of change with the assigned leverage. Thereby, a disproportionate effect on the value of the Benchmark occurs. This leverage effect inherits the risk of a disproportionate capital loss (“downside risk”).

For example: (excluding the financial component and events like dividends, corporate actions, etc.) If a factor short Benchmark has a factor of 3:
- a 5% increase in the price of the Underlying (as compared to the latest Fixing Price), will result in the value of the Benchmark decreasing by 3 x 5%.
- a 5% decrease in the price of the Underlying (as compared to the latest Fixing Price), will result in the value of the Benchmark increasing by 3 x 5%.

IV. Financial component

The financial component contains the costs of borrowing money at a one-day rate (financing rate) increased by a per annum rate (calculation fee) that reflects the Benchmarks calculation fee. See section G.II.

V. Particularities

For periods longer than one day, the compounding effect shall be taken into account. Returns on the Underlying cannot simply be multiplied with the selected factor since the performance of the factor Benchmark depends on each individual daily performance of the Underlying. If the performance of a factor Benchmark is compared against that of the Underlying over a period longer than one day, the observed price trends will deviate not only for prices of the Underlying which constantly rise or fall, but also for those which fluctuate.

VI. Intraday Benchmark adjustment

Due to the calculation formula, in particular the leverage component, it is possible that a Benchmark can run to zero or even become negative during the day and thus the investor would suffer a total loss. In order to counteract a total loss, Benchmarks are equipped with a threshold value (P) at the touch of which an intraday Benchmark adjustment is made by the base value. For the adjustment, the system uses the price that last arrived at time t.

The threshold value (P) is defined as the percentage change in the Underlying on which the Benchmark is based relative to its last chained price. In the case of long Benchmarks, a partial adjustment of the Benchmark is made if the value falls below the threshold. In the case of short Benchmarks, a Benchmark adjustment is made during the day if this threshold is exceeded.

The threshold values are shown in the Benchmark table in section G.II.

A new day is simulated for an intraday adjustment. This has the advantage that if the price of the Underlying exceeds the threshold value, the negative daily return for the Benchmark is weakened. Nevertheless, a loss may occur during the course of the day, which is economically equivalent to a total loss.

In case of an intraday Benchmark adjustment, the financial component is set to zero, otherwise it would be included twice for that day.

VII. Benchmark Split and Reverse Benchmark Split adjustments

If the Benchmark reaches a determined starting value of more than the defined Split Level (see section G.III), a Split is performed. If the Benchmark falls to a determined starting value of less the defined Reverse Split Level (see section G.III), a Reverse Split is performed.

Both Splits are carried out with a 10-day trading delay. This also happens if the Benchmark in the meantime again records less than the Split Level (Split) or more than the Reverse Split Level (Reverse Split).

Adjustment of the Benchmark Fixing Value for a Split: $\text{Index}(T) = \frac{\text{Index}(T)}{10}$

$$\text{Benchmark (T)} = \frac{\text{Benchmark (T)}}{\text{Split factor}}$$

Adjustment of the Benchmark Fixing Value for a Reverse Split:

$$\text{Benchmark (T)} = \text{Benchmark (T)} * \text{Split factor}$$

VIII. Prices and frequency of Benchmark calculation

ICF BANK AG calculates the Benchmark on each trading day of the relevant stock exchange (see section G.III), taking into account the most recent prices of the Underlying. If no current price of the Underlying is available during the calculation period, the calculation is performed using the last available price of the Underlying.

The Benchmark is calculated at least once per minute on each trading day from the „Benchmark Starting Time“ until the „Benchmark Ending Time“ (see section G.III), unless there are disruptions in the data or price supply of ICF BANK AG, on the basis of which, from the perspective of the ICF BANK AG, the Benchmarks cannot be calculated and / or published.

ICF BANK AG shall promptly make the corrections to the Benchmark which are recognisable to it.

An intraday adjustment of the Benchmark in accordance with point D.VI. may be made at any time during the Benchmark calculation period.

The Benchmark is calculated in points. One point corresponds to one Unit of the Benchmark currency (see section G.II).

E. Benchmark calculation

I. Benchmark formula

For long Benchmarks:

$$\text{Leverage component}_t: \quad \text{Index}_T \times \left(\text{Lev} \times \frac{\text{Stock}_t}{(\text{Stock}_T - (\text{Div}_t \times (1 - \text{WT}))) \times \text{RFactorSS}_t} - (\text{Lev} - 1) \right)$$

$$\text{Financial component}_t: \quad \text{Index}_T \times \left(\frac{(\text{Lev} - 1) \times \text{IR}_T + \text{ICF}_T}{360} \right) \times D_{t,T}$$

$$\text{Benchmark formula}_t: \quad \text{Index}_t = \text{Leverage Component}_t - \text{Financial Component}_t$$

For short Benchmarks:

$$\text{Leverage component}_t: \quad \text{Index}_T \times \left(-\text{Lev} \times \frac{\text{Stock}_t}{(\text{Stock}_T - (\text{Div}_t)) \times \text{RFactorSS}_t} + (\text{Lev} + 1) \right)$$

$$\text{Financial component}_t: \quad \text{Index}_T \times \left(\frac{(\text{Lev} + 1) \times \text{IR}_T - \text{ICF}_T}{360} \right) \times D_{t,T}$$

$$\text{Benchmark formula}_t: \quad \text{Index}_t = \text{Leverage Component}_t + \text{Financial Component}_t$$

The calculation formula is using the following parameters:

Parameter	Description
t	Represents the current calculation date
T	Represents the last fixing date, which is the date of the last closing price, represented by the “official closing price”, as calculated and published by the Reference Exchange
$Index_t$	Current Benchmark level at calculation time t
$Index_T$	Recent Benchmark fixing level as described in section E
$Stock_t$	Last traded share price of the Underlying, traded on the Reference Exchange at calculation time t
$Stock_T$	Last Underlying Fixing Price as described in section E
$D_{t,T}$	Number of calendar days between T and t
IR_T	describes the interest rate being used for calculation. The value of IR_T always equates the interest rate of date T
ICF_T	Benchmark calculation fee which is charged by the Benchmark Administrator
Lev	Leverage
Div_t	Dividend correction that equates the gross Dividend amount paid by the Underlying on Ex-Dividend date t . If date t is not an Ex-Dividend date, this parameter has a value of 0. See section E.III for more information
$RFactorSS_t$	Represents the factor of a potential corporate action event of the Underlying on date t . If date t is not a corporate action date, this parameter has a value of 1
WT	Withholding Tax that is subtracted from the Dividend correction in case date t is an Ex-Dividend date. See section G.II for more information

II. Intraday rebalancing

If, for instance, the price of the Underlying suffers a 12,50% daily loss (gain), the value of a factor long (short) Benchmark with a factor of 8 would have to drop to zero (total loss). In order to counteract a total loss, factor Benchmarks feature a threshold (represented by the parameter P), which triggers an intraday Benchmark adjustment if the Underlying reaches or falls below it.

In the event of an intraday rebalancing, new Fixing Values for the Benchmark and the Underlying are calculated and therefore, a new day is simulated from which the ongoing calculation continues. The consequence is that the negative daily return for the factor Benchmark is attenuated. However, if the calculated price of the Benchmark is significantly low, this can result in an intraday loss which, in economic terms, closely approximates a total loss.

The condition for triggering an intraday adjustment is as follows:

$$\text{For long Benchmarks: } \frac{Stock_t}{((Stock_T - (Div_t \times (1 - WT))) \times RFactorSS_t)} - 1 \leq P$$

$$\text{For short Benchmarks: } \frac{Stock_t}{((Stock_T - (Div_t)) \times RFactorSS_t)} - 1 \geq P$$

Whereby the parameter P represents the threshold. In this case, the value of P is -10% (-0.10).

In case of an intraday adjustment, the calculation of the Benchmark is interrupted for a 30 minutes period, excluding the time of any Market Disruption Event. For this half an hour trading time calculation break, a volume weighted average price (VWAP) will be calculated. The determined VWAP will then be used as the new Fixing Value for the Underlying in the continued calculation. Given the case, a rebalancing event occurs less than 30 minutes before market close, the calculation period for the VWAP will be prolonged into the next trading day, until the 30 minutes trading time window from the past trading day is completed. Note that the half an hour trading time window refers to 30 minutes of trading on the Reference Exchange. If the Underlying is, for example, currently suspended, this does not add to the 30 minutes of trading time. Then the VWAP time will be prolonged until 30 minutes of trading time is reached.

For example, if an intraday adjustment is triggered at 03:28:15 p.m. CET (given that the Benchmark calculation continues until 05:35:00 p.m. CET), the ongoing calculation of the Benchmark immediately stops. The VWAP relevant calculation time then will include the timespan between 03:29:00 p.m. CET and 03:58:59 p.m. CET. At 03:59:00 p.m. CET the new Fixing Values for the Benchmark and the Underlying are calculated. Afterwards, the ongoing calculation will continue with the new Fixing Values.

For example, if an intraday adjustment is triggered at 05:21:15 p.m. CET (given that the Benchmark calculation continues until 05:35:00 p.m. CET), the ongoing calculation of the Benchmark immediately stops. The VWAP relevant calculation time then will include the timespan between 05:22:00 p.m. CET and 09:16:59 a.m. CET of the following trading day. At 09:17:00 a.m. CET the new Fixing Values for the Benchmark and the Underlying are calculated. Afterwards, the ongoing calculation will continue with the new Fixing Values. In case of an overnight rebalancing, there will not be the regular Fixing described in section E.

After the 30 minutes calculation break, new Fixing Values will be calculated as follows:

For long Benchmarks:

$$\text{Leverage Component}^{\text{new}}: \quad Index_T \times \left(Lev \times \frac{VWAP}{(Stock_T - (Div_t \times (1 - WT))) \times RFactorSS_t} - (Lev - 1) \right)$$

$$\text{Financial Component}^{\text{new}}: \quad Index_T \times \left(\frac{(Lev - 1) \times IR_T + ICF_T}{360} \right) \times D_{t,T}$$

$$\text{Benchmark Fixing Value}^{\text{new}}: \quad Index_T^{\text{new}} = \text{Leverage Component}^{\text{new}} - \text{Financial Component}^{\text{new}}$$

For short Benchmarks:

$$\text{Leverage Component}^{\text{new}}: \quad Index_T \times \left(-Lev \times \frac{VWAP}{(Stock_T - (Div_t)) \times RFactorSS_t} + (Lev + 1) \right)$$

$$\text{Financial Component}^{\text{new}}: \quad Index_T \times \left(\frac{(Lev + 1) \times IR_T - ICF_T}{360} \right) \times D_{t,T}$$

$$\text{Benchmark Fixing Value}^{\text{new}}: \quad Index_T^{\text{new}} = \text{Leverage Component}^{\text{new}} + \text{Financial Component}^{\text{new}}$$

$$\text{New Underlying Fixing Value:} \quad Stock_T^{\text{new}} = VWAP$$

After the calculation of the new Fixing Values, the suffix “new” shall be dropped from all relevant quantities, and the ongoing calculation of the new Benchmark values continues as described in section E.

Note the following: While calculating the new Fixing Values, $D_{t,T}$ is still the difference in days between the actual calculation date t and the recent most fixing date T . After the ongoing fixing is completed, date T becomes the same date as the actual calculation date and therefore, when continuing the ongoing calculation, the value of $D_{t,T}$ is 0.

It should be noted that after an intraday adjustment, a potential correction of the Benchmarks level because of Dividend or corporate action (See section E.III and E.IV) will be set to 0 for Parameter Div_t and 1 for Parameter $RFactorSS_t$ after calculation of the new Fixing Values, because the newly calculated fixing is, for example, already Ex-Dividend.

III. Dividend Adjustments

In case date t is an Ex-Dividend day, a Dividend Benchmark Adjustment is triggered. Therefore, the Benchmark calculation described in section E will be influenced by the parameters Div_t and WT . While the parameter Div_t represents the correction of the Underlying price by the paid Dividend, the parameter WT represents the withholding-tax, being payed as a government requirement for the payer of an item of income to withhold or deduct tax from the payment, and pay that tax to the government.

If date t is not an Ex-Dividend day, the value of the Parameters Div_t and WT is 0.

IV. Extraordinary Adjustments

On date t , for any “unforeseeable cases” not described under the present Benchmark rule, an Extraordinary Adjustment is triggered. The Benchmark Calculation Committee will generally modify the Benchmark calculation by correcting at its due discretion the relevant Fixing Price for the Underlying on Benchmark Calculation Day t , taking into account all available information and client’s best interest, in order to factor into the Benchmark calculation, the adjustments made on the Reference Exchange to the Underlying traded there.

The Benchmark Calculation Committee may also adapt the Benchmark Calculation in some other manner if it deems this necessary in its due discretion in order to account for differences between this Benchmark and the Underlying. Such adjustments may in particular relate to the Underlying being replaced by a basket of shares, securities representing shares or other Dividend-bearing securities or in the event of a merger by an

appropriate number of shares, securities representing shares or other Dividend-bearing securities issued by the absorbing or newly formed company and where necessary stipulating a different Reference Exchange and Underlying Price.

In the event the company being the Underlying for the Factor Benchmark is liquidated or insolvency, winding-up or similar proceedings are instituted against the assets of the company or of the possibility that such proceedings will be opened becomes known, the price of the Underlying will continue to be used into the Benchmarks Calculation for as long as the price of the Underlying continues to be determined on the Reference Exchange. However, if pricing in such a case is temporarily or permanently suspended, the leverage component remains unchanged and the Benchmark Level will be determined solely on the basis of the other components of the Benchmark formula.

Therefore, the Benchmark calculation described in section E will be influenced by the parameter $R_{FactorSS_t}$. For example, if a Split takes place with a stock Split rate of 0.5, the Underlying loses half of its value on date t . Therefore, to retain the Benchmark level uninfluenced by the loss of value caused by the Split, the parameter $R_{FactorSS_t}$ has to hold a value of 2. In case date t holds an Extraordinary Adjustment and also a Corporate Action event, the Extraordinary Adjustment will always be performed before taking the Corporate Action event into calculation. Without any Corporate Action the R-Factor has a default value of 1.

The Benchmark Calculation Committee defines in its reasonable discretion the adjustment method to be applied and published it by the means of a notice on <https://icf-markets.de/>.

V. Benchmark Split and Reverse Split adjustments

On the 1st Friday of each month, the Benchmark is reviewed regarding qualification for a Benchmark Split or a Reverse Split. If the 1st Friday of the month is not a trading day, the following trading day after the 1st Friday of the month will be used for review.

If, on this trading day, the most recent Benchmark Fixing Value has reached a level above the Split level, the Benchmark qualifies for a Benchmark Split. If the Benchmark has reached a level below the Reverse Split level, the Benchmark qualifies for a Benchmark Reverse Split.

In case of a qualification for a Benchmark Split or a Benchmark Reverse Split, the Benchmark Fixing Value of the 3rd Friday that is used for the ongoing calculation of the Benchmark on the next trading day will be unscaled, but will then be divided by the Split value in case of Benchmark Split (or multiplied by the Split value for a Reverse Split) during the ongoing Benchmark calculation of the next trading day. Therefore, the Fixing Value of the Benchmark of the trading day after the 3rd Friday will be a scaled Fixing Value.

Modification of Benchmark Fixing Value during a Split:

$$Index_T = \frac{Index_T}{Split\ Value}$$

Modification of Benchmark Fixing Value during a Reverse Split:

$$Index_T = Index_T \times Split\ Value$$

In case the 3rd Friday of the month is not a trading day, the implementation will take place on the following trading day after the 3rd Friday of the month. Respectively, the Benchmark Fixing Value of the next trading day after the 3rd Friday that is used for the ongoing calculation of the Benchmark on the second trading day after the 3rd Friday, will be divided by the Split value in case of Benchmark Split (or multiplied by the Split value for a Reverse Split) during the ongoing calculation of the Benchmark. Therefore, the Fixing Value of the Benchmark of the second trading day after the 3rd Friday will be the newly scaled Fixing Value.

VI. Impossibility to complete intraday rebalancing

In case the Benchmark Fixing Value would become negative after an intraday rebalancing event, the Benchmark level will be fixed at 0.0001. This Benchmark level will continue to be broadcasted for 4 weeks after the reset occurred. Subsequently the Benchmark will be discontinued.

The Benchmark Fixing Value will become negative after an intraday rebalancing event, if the obtained VWAP (see section E.II) is significantly lower, so that the calculated Benchmark Fixing Value will be negative and therefore, cannot reach a positive value anytime in the future.

Example:

Given the most recent fixing of the Underlying Stock_T has a value of 100. Date t is not an Ex-Dividend day neither a corporate action date. The most recent calculated Fixing Value of the Benchmark is 400 Points. During the 30 minutes observation period calculated VWAP is 91.25. The leverage Factor is 8.

Calculating the Benchmark Fixing Value (leaving aside the financial component):

For a long Benchmark:

$$Index_T = Index_T \times \left(Lev \times \frac{VWAP}{(Stock_T - (Div_t \times (1 - WT))) \times RFactorSS_t} - (Lev - 1) \right)$$

$$Index_T = 400 \times \left(8 \times \frac{91.25}{(100 - (0 \times (1 - 0))) \times 1} - (8 - 1) \right) = 120$$

The newly calculated Benchmark fixing is a positive value.

Now given the same values, except the value of the calculated VWAP, which is 86.875.

Calculating the Benchmark Fixing Value (leaving aside the financial component):

$$Index_T = Index_T \times \left(Lev \times \frac{VWAP}{(Stock_T - (Div_t \times (1 - WT))) \times RFactorSS_t} - (Lev - 1) \right)$$

$$Index_T = 400 \times \left(8 \times \frac{86.875}{(100 - (0 \times (1 - 0))) \times 1} - (8 - 1) \right) = -20$$

The newly calculated Benchmark Fixing Value is negative and can therefore no longer become positive.

For a short Benchmark:

Given the most recent fixing of the Underlying Stock_T has a value of 100. Date t is not an Ex-Dividend day neither a corporate action date. The most recent calculated Fixing Value of the Index is 400 Points. During the 30 minutes observation period calculated VWAP is 108.75. The leverage Factor is 8.

Calculating the Benchmark Fixing Value (leaving aside the financial component):

$$Index_T = Index_T \times \left(-Lev \times \frac{VWAP}{(Stock_T - (Div_t)) \times RFactorSS_t} + (Lev + 1) \right)$$

$$Index_T = 400 \times \left(-8 \times \frac{108.75}{(100 - (0)) \times 1} + (8 + 1) \right) = 120$$

The newly calculated Index fixing is a positive value.

Now given the same values, except the value of the calculated VWAP, which is 113.125.

Calculating the Benchmark Fixing Value (leaving aside the financial component):

$$Index_T = Index_T \times \left(-Lev \times \frac{VWAP}{(Stock_T - Div_t) \times RFactorSS_t} + (Lev + 1) \right)$$

$$Index_T = 400 \times \left(-8 \times \frac{113.125}{(100 - (0)) \times 1} + (8 + 1) \right) = -20$$

The newly calculated Benchmark Fixing Value is negative and can therefore no longer become positive.

VII. Rounding

If the Benchmark is below 10 Points, the Benchmark will be rounded to four decimal points.

If the Benchmark is above or equal 10 Points and below 100 Points, the Benchmark will be rounded to three decimal points. If the Benchmark is equal or above 100 Points, the Benchmark will be rounded to two decimal points.

The shown value on different distribution channels can deviate from this.

VIII. Chaining of prices of the underlying asset

The chained price of the Underlying of a Benchmark is the exchange-based closing price of the Underlying on the calculation date.

IX. Licences

The use of a Benchmark as an Underlying for derivative financial products must be authorised under an agreement with ICF BANK AG.

F. Final provisions

ICF BANK AG does not warrant or guarantee the accuracy of the Benchmarks and the parameters relevant to the composition and calculation of the Benchmarks, nor does it assume liability for damage resulting from the erroneous formation or calculation of the Benchmark or other key figures. ICF BANK AG has no obligation to notify third parties, including investors and/or financial intermediaries, of any errors or incompleteness of the Benchmarks.

ICF BANK AG is the sole owner of all rights relating to the calculation methodology of these Benchmarks. They are used on the basis of a license agreement between ICF BANK AG and its customers. This license agreement contains further details on the scope of the license by third parties (e. g. banks, stock exchanges, asset managers).

ICF BANK AG publishes the Benchmark on its website www.icf-markets.de. The publication does not constitute investment advice or a recommendation by ICF BANK AG to buy, sell or hold a financial product. In particular, the composition and calculation of the Benchmark does not constitute a recommendation by ICF BANK AG to buy or sell one, several or all of the Benchmark members. The information does not constitute investment strategy recommendations within the meaning of Article 3 (1) (34) of Regulation (EU) No 596/2014 or investment recommendations within the meaning of Article 3 (1) (35) of Regulation (EU) No 596/2014.

Imprint / Contact person

ICF BANK AG
Wertpapierhandelsbank
Kaiserstrasse 1
D-60311 Frankfurt am Main

customized.indizes@icfbank.de

Telefon +49 69 92877 0

G. Annex

I. Underlying table

Underlying	ISIN	Underlying RIC	Exchange	Internet
Aareal Bank AG	DE0005408116	ARLG.DE	Deutsche Börse Xetra	www.xetra.com
adidas AG	DE000A1EWWW0	ADSn.DE	Deutsche Börse Xetra	www.xetra.com
Aixtron	DE000A0WMPJ6	AIXGn.DE	Deutsche Börse Xetra	www.xetra.com
Allianz SE	DE0008404005	ALVG.DE	Deutsche Börse Xetra	www.xetra.com
Axel Springer SE	DE0005501357	SPRGn.DE	Deutsche Börse Xetra	www.xetra.com
BASF SE	DE000BASF111	BASFn.DE	Deutsche Börse Xetra	www.xetra.com
Bayer AG	DE000BAY0017	BAYGn.DE	Deutsche Börse Xetra	www.xetra.com
Bayerische Motoren Werke AG	DE0005190003	BMWG.DE	Deutsche Börse Xetra	www.xetra.com
Beiersdorf AG	DE0005200000	BEIG.DE	Deutsche Börse Xetra	www.xetra.com
Bilfinger AG	DE0005909006	GBFG.DE	Deutsche Börse Xetra	www.xetra.com
Carl Zeiss Meditec AG	DE0005313704	AFXG.DE	Deutsche Börse Xetra	www.xetra.com
Commerzbank AG	DE000CBK1001	CBKG.DE	Deutsche Börse Xetra	www.xetra.com
Continental	DE0005439004	CONG.DE	Deutsche Börse Xetra	www.xetra.com
Covestro	DE0006062144	1COVG.DE	Deutsche Börse Xetra	www.xetra.com
Daimler AG	DE0007100000	DAIGn.DE	Deutsche Börse Xetra	www.xetra.com
Deutsche Bank	DE0005140008	DBKGn.DE	Deutsche Börse Xetra	www.xetra.com
Deutsche Börse AG	DE0005810055	DB1Gn.DE	Deutsche Börse Xetra	www.xetra.com
Deutsche Post	DE0005552004	DPWGn.DE	Deutsche Börse Xetra	www.xetra.com
Deutsche Telekom AG	DE0005557508	DTEGn.DE	Deutsche Börse Xetra	www.xetra.com
DIALOG SEMICON.	GB0059822006	DLGS.DE	Deutsche Börse Xetra	www.xetra.com
Draegerwerk AG & Co KGaA	DE0005550636	DRWG_p.DE	Deutsche Börse Xetra	www.xetra.com

Dürr AG	DE0005565204	DUEG.DE	Deutsche Börse Xetra	www.xetra.com
E.ON	DE000ENAG999	EONGn.DE	Deutsche Börse Xetra	www.xetra.com
Evotec AG	DE0005664809	EVTG.DE	Deutsche Börse Xetra	www.xetra.com
Fraport	DE0005773303	FRAG.DE	Deutsche Börse Xetra	www.xetra.com
Freenet AG	DE000A0Z2Z25	FNTGn.DE	Deutsche Börse Xetra	www.xetra.com
Fresenius	DE0005785604	FREG.DE	Deutsche Börse Xetra	www.xetra.com
Fresenius Medical Care AG	DE0005785802	FMEG.DE	Deutsche Börse Xetra	www.xetra.com
HeidelbergCement AG	DE0006047004	HEIG.DE	Deutsche Börse Xetra	www.xetra.com
Henkel AG	DE0006048432	HNKG_p.DE	Deutsche Börse Xetra	www.xetra.com
Hugo Boss AG	DE000A1PHFF7	BOSSn.DE	Deutsche Börse Xetra	www.xetra.com
Infineon	DE0006231004	IFXGn.DE	Deutsche Börse Xetra	www.xetra.com
Jungheinrich AG	DE0006219934	JUNG_p.DE	Deutsche Börse Xetra	www.xetra.com
K+S AG	DE000KSAG888	SDFGn.DE	Deutsche Börse Xetra	www.xetra.com
Kion AG	DE000KGX8881	KGX.DE	Deutsche Börse Xetra	www.xetra.com
Klöckner Co SE AG	DE000KC01000	KCOGn.DE	Deutsche Börse Xetra	www.xetra.com
Lanxess	DE0005470405	LXSG.DE	Deutsche Börse Xetra	www.xetra.com
Leoni	DE0005408884	LEOGn.DE	Deutsche Börse Xetra	www.xetra.com
Linde	DE0006483001	LING.DE	Deutsche Börse Xetra	www.xetra.com
Lufthansa	DE0008232125	LHAG.DE	Deutsche Börse Xetra	www.xetra.com
Merck KGaA	DE0006599905	MRCG.DE	Deutsche Börse Xetra	www.xetra.com
Morphosys AG	DE0006632003	MORG.DE	Deutsche Börse Xetra	www.xetra.com
Münchener Rück	DE0008430026	MUVGn.DE	Deutsche Börse Xetra	www.xetra.com
Nordex AG	DE000A0D6554	NDXG.DE	Deutsche Börse Xetra	www.xetra.com
Osram Licht	DE000LED4000	OSRn.DE	Deutsche Börse Xetra	www.xetra.com
Porsche AG	DE000PAH0038	PSHG_p.DE	Deutsche Börse Xetra	www.xetra.com
ProSiebenSat.1 AG	DE000PSM7770	PSMGn.DE	Deutsche Börse Xetra	www.xetra.com
Rheinmetall AG	DE0007030009	RMHG.DE	Deutsche Börse Xetra	www.xetra.com

Rocket Internet SE	DE000A12UKK6	RKET.DE	Deutsche Börse Xetra	www.xetra.com
RWE	DE0007037129	RWEG.DE	Deutsche Börse Xetra	www.xetra.com
Salzgitter	DE0006202005	SZGG.DE	Deutsche Börse Xetra	www.xetra.com
SAP	DE0007164600	SAPG.DE	Deutsche Börse Xetra	www.xetra.com
Siemens	DE0007236101	SIEGn.DE	Deutsche Börse Xetra	www.xetra.com
Südzucker	DE0007297004	SZUG.DE	Deutsche Börse Xetra	www.xetra.com
ThyssenKrupp	DE0007500001	TKAG.DE	Deutsche Börse Xetra	www.xetra.com
Volkswagen AG (Vorzugsaktien)	DE0007664039	VOWG_p.DE	Deutsche Börse Xetra	www.xetra.com
Vonovia SE	DE000A1ML7J1	VNAn.DE	Deutsche Börse Xetra	www.xetra.com
Wacker Chemie AG	DE000WCH8881	WCHG.DE	Deutsche Börse Xetra	www.xetra.com
WIRECARD AG	DE0007472060	WDIG.DE	Deutsche Börse Xetra	www.xetra.com
Zalando	DE000ZAL1111	ZALG.DE	Deutsche Börse Xetra	www.xetra.com

II. Benchmark parameters

(1) Timestamp 01.01.2018

Benchmark	ISIN	Reuters	BM-currency	direction	leverage	threshold value (%)	financing rate	calculation fee (% p.a.)	withholding tax (%) ⁽¹⁾
Aareal Bank AG Faktor 3 Long Daily Net Return Index	DE000A2HABV3	.ICFARLL3	EUR	Long	3	20	EONIA	0,7	26,375
Aareal Bank AG Faktor 3 Short Daily Gross Return Index	DE000A2HABW1	.ICFARLS3	EUR	Short	3	20	EONIA	0,7	26,375
Aareal Bank AG Faktor 4 Long Daily Net Return Index	DE000A2HABX9	.ICFARLL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Aareal Bank AG Faktor 4 Short Daily Gross Return Index	DE000A2HABY7	.ICFARLS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Aareal Bank AG Faktor 5 Long Daily Net Return Index	DE000A2HABZ4	.ICFARLL5	EUR	Long	5	15	EONIA	0,7	26,375
Aareal Bank AG Faktor 5 Short Daily Gross Return Index	DE000A2HAB02	.ICFARLS5	EUR	Short	5	15	EONIA	0,7	26,375
Adidas AG Faktor 10 Long Daily Net Return	DE000A2G90F3	.ICFADSL10	EUR	Long	10	8	EONIA	0,7	26,375
Adidas AG Faktor 10 Short Daily Gross Return	DE000A2G90G1	.ICFADSS10	EUR	Short	10	8	EONIA	0,7	26,375
Adidas AG Faktor 3 Long Daily Net Return	DE000A2BLV35	.ICFADSL3	EUR	Long	3	20	EONIA	0,7	26,375
Adidas AG Faktor 3 Short Daily Gross Return	DE000A2BLV43	.ICFADSS3	EUR	Short	3	20	EONIA	0,7	26,375
Adidas AG Faktor 5 Long Daily Net Return	DE000A2BLV50	.ICFADSL5	EUR	Long	5	15	EONIA	0,7	26,375
Adidas AG Faktor 5 Short Daily Gross Return	DE000A2BLV68	.ICFADSS5	EUR	Short	5	15	EONIA	0,7	26,375
Adidas AG Faktor 8 Long Daily Net Return	DE000A2G90D8	.ICFADSL8	EUR	Long	8	10	EONIA	0,7	26,375
Adidas AG Faktor 8 Short Daily Gross Return	DE000A2G90E6	.ICFADSS8	EUR	Short	8	10	EONIA	0,7	26,375
Aixtron SE Faktor 3 Long Daily Net Return	DE000A2BLZ15	.ICFAIXAL3	EUR	Long	3	20	EONIA	0,7	26,375
Aixtron SE Faktor 3 Short Daily Gross Return	DE000A2BLZ23	.ICFAIXAS3	EUR	Short	3	20	EONIA	0,7	26,375
Aixtron SE Faktor 4 Long Daily Net Return	DE000A2BLZ31	.ICFAIXAL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Aixtron SE Faktor 4 Short Daily Gross Return	DE000A2BLZ49	.ICFAIXAS4	EUR	Short	4	17,5	EONIA	0,7	26,375

Aixtron SE Faktor 5 Long Daily Net Return	DE000A2BLZ56	.ICFAIXAL5	EUR	Long	5	15	EONIA	0,7	26,375
Aixtron SE Faktor 5 Short Daily Gross Return	DE000A2BLZ64	.ICFAIXAS5	EUR	Short	5	15	EONIA	0,7	26,375
Aixtron SE Faktor 6 Long Daily Net Return	DE000A2LZ5C4	.ICFAIXAL6	EUR	Long	6	12,5	EONIA	0,7	26,375
Aixtron SE Faktor 6 Short Daily Gross Return	DE000A2LZ5D2	.ICFAIXAS6	EUR	Short	6	12,5	EONIA	0,7	26,375
Allianz S.E Faktor 3 Long Daily Net Return	DE000A2GGRU0	.ICFALVL3	EUR	Long	3	20	EONIA	0,7	26,375
Allianz S.E Faktor 3 Short Daily Net Return	DE000A2GGRV8	.ICFALVS3	EUR	Short	3	20	EONIA	0,7	26,375
Allianz S.E Faktor 5 Long Daily Gross Return	DE000A2GGRW6	.ICFALVL5	EUR	Long	5	15	EONIA	0,7	26,375
Allianz S.E Faktor 5 Short Daily Gross Return	DE000A2GGRX4	.ICFALVS5	EUR	Short	5	15	EONIA	0,7	26,375
Allianz S.E. Faktor 2 Long Daily Net Return EUR	DE000A2GGK89	.ICFALVL2	EUR	Long	2	30	EONIA	0,7	26,375
Allianz S.E. Faktor 2 Short Daily Gross Return EUR	DE000A2GGK97	.ICFALVS2	EUR	Short	2	30	EONIA	0,7	26,375
Allianz S.E. Faktor 4 Long Daily Net Return EUR	DE000A2GGLA5	.ICFALVL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Allianz S.E. Faktor 4 Short Daily Gross Return EUR	DE000A2GGLB3	.ICFALVS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Allianz SE Faktor 10 Long Daily Net Return EUR Index	DE000A2G90K3	.ICFALVL10	EUR	Long	10	8	EONIA	0,7	26,375
Allianz SE Faktor 10 Short Daily Gross Return EUR Index	DE000A2G90L1	.ICFALVS10	EUR	Short	10	8	EONIA	0,7	26,375
Allianz SE Faktor 8 Long Daily Net Return EUR Index	DE000A2G90H9	.ICFALVL8	EUR	Long	8	10	EONIA	0,7	26,375
Allianz SE Faktor 8 Short Daily Gross Return EUR Index	DE000A2G90J5	.ICFALVS8	EUR	Short	8	10	EONIA	0,7	26,375
Allianz SE Leva 3 Long Daily Net Return EUR	DE000A2DBR80	.ICFALL3	EUR	Long	3	20	EONIA	0,7	26,375
Allianz SE Leva 3 Short Daily Gross Return EUR	DE000A2DBR98	.ICFALLS3	EUR	Short	3	20	EONIA	0,7	26,375
Axel Springer SE Faktor 5 Long Daily Gross Return Index	DE000A2BL142	.ICFSPRL5	EUR	Long	5	15	EONIA	0,7	26,375
Axel Springer SE Faktor 5 Short Daily Net Return Index	DE000A2BL159	.ICFSPRS5	EUR	Short	5	15	EONIA	0,7	26,375
BASF S.E. Faktor 3 Long Daily Net Return	DE000A2GGRY2	.ICFBASL3	EUR	Long	3	20	EONIA	0,7	26,375
BASF S.E. Faktor 3 Short Daily Net Return	DE000A2GGRZ9	.ICFBASS3	EUR	Short	3	20	EONIA	0,7	26,375
BASF S.E. Faktor 5 Long Daily Gross Return	DE000A2GGR09	.ICFBASL5	EUR	Long	5	15	EONIA	0,7	26,375
BASF S.E. Faktor 5 Short Daily Gross Return	DE000A2GGR17	.ICFBASS5	EUR	Short	5	15	EONIA	0,7	26,375
BASF SE Faktor 10 Long Daily Net Return EUR Index	DE000A2G90P2	.ICFBASL10	EUR	Long	10	8	EONIA	0,7	26,375
BASF SE Faktor 10 Short Daily Gross Return EUR Index	DE000A2G90Q0	.ICFBASS10	EUR	Short	10	8	EONIA	0,7	26,375
BASF SE Faktor 8 Long Daily Net Return EUR Index	DE000A2G90M9	.ICFBASL8	EUR	Long	8	10	EONIA	0,7	26,375

BASF SE Faktor 8 Short Daily Gross Return EUR Index	DE000A2G90N7	.ICFBASS8	EUR	Short	8	10	EONIA	0,7	26,375
Bayer AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G90T4	.ICFBAYNL10	EUR	Long	10	8	EONIA	0,7	26,375
Bayer AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G90U2	.ICFBAYNS10	EUR	Short	10	8	EONIA	0,7	26,375
Bayer AG Faktor 3 Long Daily Net Return	DE000A2GGR25	.ICFBAYNL3	EUR	Long	3	20	EONIA	0,7	26,375
Bayer AG Faktor 3 Short Daily Net Return	DE000A2GGR33	.ICFBAYNS3	EUR	Short	3	20	EONIA	0,7	26,375
Bayer AG Faktor 5 Long Daily Gross Return	DE000A2GGR41	.ICFBAYNL5	EUR	Long	5	15	EONIA	0,7	26,375
Bayer AG Faktor 5 Short Daily Gross Return	DE000A2GGR58	.ICFBAYNS5	EUR	Short	5	15	EONIA	0,7	26,375
Bayer AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G90R8	.ICFBAYNL8	EUR	Long	8	10	EONIA	0,7	26,375
Bayer AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G90S6	.ICFBAYNS8	EUR	Short	8	10	EONIA	0,7	26,375
Bayerische Motoren Werke AG Leva 3 Long Daily Net Return EUR	DE000A2DBSA8	.ICFBMWL3	EUR	Long	3	20	EONIA	0,7	26,375
Bayerische Motoren Werke AG Leva 3 Short Daily Gross Return EUR	DE000A2DBSB6	.ICFBMWS3	EUR	Short	3	20	EONIA	0,7	26,375
Beiersdorf AG Faktor 10 Long Daily Net Return Index	DE000A2HABM2	.ICFBEIL10	EUR	Long	10	8	EONIA	0,7	26,375
Beiersdorf AG Faktor 10 Short Daily Gross Return Index	DE000A2HABN0	.ICFBEIS10	EUR	Short	10	8	EONIA	0,7	26,375
Beiersdorf AG Faktor 5 Long Daily Net Return Index	DE000A2HABH2	.ICFBEIL5	EUR	Long	5	15	EONIA	0,7	26,375
Beiersdorf AG Faktor 5 Short Daily Gross Return Index	DE000A2HABJ8	.ICFBEIS5	EUR	Short	5	15	EONIA	0,7	26,375
Beiersdorf AG Faktor 8 Long Daily Net Return Index	DE000A2HABK6	.ICFBEIL8	EUR	Long	8	10	EONIA	0,7	26,375
Beiersdorf AG Faktor 8 Short Daily Gross Return Index	DE000A2HABL4	.ICFBEIS8	EUR	Short	8	10	EONIA	0,7	26,375
Bilfinger AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BLX90	.ICFGBFL3	EUR	Long	3	20	EONIA	0,7	26,375
Bilfinger AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BLYA9	.ICFGBFS3	EUR	Short	3	20	EONIA	0,7	26,375
Bilfinger AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BLYB7	.ICFGBFL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Bilfinger AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BLYC5	.ICFGBFS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Bilfinger AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BLYD3	.ICFGBFL5	EUR	Long	5	15	EONIA	0,7	26,375
Bilfinger AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BLYE1	.ICFGBFS5	EUR	Short	5	15	EONIA	0,7	26,375
BMW AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G90X6	.ICFBMWL10	EUR	Long	10	8	EONIA	0,7	26,375

BMW AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G90Y4	.ICFBMWS10	EUR	Short	10	8	EONIA	0,7	26,375
BMW AG Faktor 3 Long Daily Net Return	DE000A2GGR66	.ICFBMWL3A	EUR	Long	3	20	EONIA	0,7	26,375
BMW AG Faktor 3 Short Daily Net Return	DE000A2GGR74	.ICFBMWS3A	EUR	Short	3	20	EONIA	0,7	26,375
BMW AG Faktor 5 Long Daily Gross Return	DE000A2GGR82	.ICFBMWL5	EUR	Long	5	15	EONIA	0,7	26,375
BMW AG Faktor 5 Short Daily Gross Return	DE000A2GGR90	.ICFBMWS5	EUR	Short	5	15	EONIA	0,7	26,375
BMW AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G90V0	.ICFBMWL8	EUR	Long	8	10	EONIA	0,7	26,375
BMW AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G90W8	.ICFBMWS8	EUR	Short	8	10	EONIA	0,7	26,375
Carl Zeiss Meditec AG Faktor 5 Long Daily Gross Return Index	DE000A2BL2A3	.ICFAFXL5	EUR	Long	5	15	EONIA	0,7	26,375
Carl Zeiss Meditec AG Faktor 5 Short Daily Net Return Index	DE000A2BL2B1	.ICFAFXS5	EUR	Long	5	15	EONIA	0,7	26,375
Commerzbank AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G9017	.ICFCBKL10	EUR	Long	10	8	EONIA	0,7	26,375
Commerzbank AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G9025	.ICFCBKS10	EUR	Short	10	8	EONIA	0,7	26,375
Commerzbank AG Faktor 3 Long Daily Net Return	DE000A2GGSA0	.ICFCBKL3	EUR	Long	3	20	EONIA	0,7	26,375
Commerzbank AG Faktor 3 Short Daily Net Return	DE000A2GGSB8	.ICFCBKS3	EUR	Short	3	20	EONIA	0,7	26,375
Commerzbank AG Faktor 5 Long Daily Gross Return	DE000A2GGSC6	.ICFCBKL5	EUR	Long	5	15	EONIA	0,7	26,375
Commerzbank AG Faktor 5 Short Daily Gross Return	DE000A2GGSD4	.ICFCBKS5	EUR	Short	5	15	EONIA	0,7	26,375
Commerzbank AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G90Z1	.ICFCBKL8	EUR	Long	8	10	EONIA	0,7	26,375
Commerzbank AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G9009	.ICFCBKS8	EUR	Short	8	10	EONIA	0,7	26,375
Continental AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G9058	.ICFCONL10	EUR	Long	10	8	EONIA	0,7	26,375
Continental AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G9066	.ICFCONS10	EUR	Short	10	8	EONIA	0,7	26,375
Continental AG Faktor 3 Long Daily Net Return	DE000A2GGSE2	.ICFCONL3	EUR	Long	3	20	EONIA	0,7	26,375
Continental AG Faktor 3 Short Daily Net Return	DE000A2GGSF9	.ICFCONS3	EUR	Short	3	20	EONIA	0,7	26,375
Continental AG Faktor 5 Long Daily Gross Return	DE000A2GGSG7	.ICFCONL5	EUR	Long	5	15	EONIA	0,7	26,375
Continental AG Faktor 5 Short Daily Gross Return	DE000A2GGSH5	.ICFCONS5	EUR	Short	5	15	EONIA	0,7	26,375
Continental AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G9033	.ICFCONL8	EUR	Long	8	10	EONIA	0,7	26,375

Continental AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G9041	.ICFCONS8	EUR	Short	8	10	EONIA	0,7	26,375
Covestro AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BLYF8	.ICF1COVL3	EUR	Long	3	20	EONIA	0,7	26,375
Covestro AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BLYG6	.ICF1COVS3	EUR	Short	3	20	EONIA	0,7	26,375
Covestro AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BLYH4	.ICF1COVL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Covestro AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BLYJ0	.ICF1COVS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Covestro AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BLYK8	.ICF1COVL5	EUR	Long	5	15	EONIA	0,7	26,375
Covestro AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BLYL6	.ICF1COVS5	EUR	Short	5	15	EONIA	0,7	26,375
Daimler AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G9215	.ICFDAIL10	EUR	Long	10	8	EONIA	0,7	26,375
Daimler AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G9223	.ICFDAIS10	EUR	Short	10	8	EONIA	0,7	26,375
Daimler AG Faktor 2 Long Daily Net Return EUR	DE000A2GGGLC1	.ICFDAIL2	EUR	Long	2	30	EONIA	0,7	26,375
Daimler AG Faktor 2 Short Daily Gross Return EUR	DE000A2GGLD9	.ICFDAIS2	EUR	Short	2	30	EONIA	0,7	26,375
Daimler AG Faktor 3 Long Daily Net Return	DE000A2GGSJ1	.ICFDAIL3	EUR	Long	3	20	EONIA	0,7	26,375
Daimler AG Faktor 3 Short Daily Net Return	DE000A2GGSK9	.ICFDAIS3	EUR	Short	3	20	EONIA	0,7	26,375
Daimler AG Faktor 4 Long Daily Net Return EUR	DE000A2GGLE7	.ICFDAIL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Daimler AG Faktor 4 Short Daily Gross Return EUR	DE000A2GGLF4	.ICFDAIS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Daimler AG Faktor 5 Long Daily Gross Return	DE000A2GGSL7	.ICFDAIL5	EUR	Long	5	15	EONIA	0,7	26,375
Daimler AG Faktor 5 Short Daily Gross Return	DE000A2GGSM5	.ICFDAIS5	EUR	Short	5	15	EONIA	0,7	26,375
Daimler AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G92Z7	.ICFDAIL8	EUR	Long	8	10	EONIA	0,7	26,375
Daimler AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G9207	.ICFDAIS8	EUR	Short	8	10	EONIA	0,7	26,375
Deutsche Bank AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G9090	.ICFDBKL10	EUR	Long	10	8	EONIA	0,7	26,375
Deutsche Bank AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G91A2	.ICFDBKS10	EUR	Short	10	8	EONIA	0,7	26,375
Deutsche Bank AG Faktor 3 Long Daily Net Return	DE000A2GGSN3	.ICFDBKL3	EUR	Long	3	20	EONIA	0,7	26,375
Deutsche Bank AG Faktor 3 Short Daily Net Return	DE000A2GGSP8	.ICFDBKS3	EUR	Short	3	20	EONIA	0,7	26,375

Deutsche Bank AG Faktor 5 Long Daily Gross Return	DE000A2GGSQ6	.ICFDBKL5	EUR	Long	5	15	EONIA	0,7	26,375
Deutsche Bank AG Faktor 5 Short Daily Gross Return	DE000A2GGSR4	.ICFDBKS5	EUR	Short	5	15	EONIA	0,7	26,375
Deutsche Bank AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G9074	.ICFDBKL8	EUR	Long	8	10	EONIA	0,7	26,375
Deutsche Bank AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G9082	.ICFDBKS8	EUR	Short	8	10	EONIA	0,7	26,375
Deutsche Börse AG Faktor 10 Long Daily Net Return Index	DE000A2HABF6	.ICFDB1L10	EUR	Long	10	8	EONIA	0,7	26,375
Deutsche Börse AG Faktor 10 Short Daily Gross Return Index	DE000A2HABG4	.ICFDB1S10	EUR	Short	10	8	EONIA	0,7	26,375
Deutsche Börse AG Faktor 5 Long Daily Net Return Index	DE000A2HABA7	.ICFDB1L5	EUR	Long	5	15	EONIA	0,7	26,375
Deutsche Börse AG Faktor 5 Short Daily Gross Return Index	DE000A2HABB5	.ICFDB1S5	EUR	Short	5	15	EONIA	0,7	26,375
Deutsche Börse AG Faktor 8 Long Daily Net Return Index	DE000A2HABD1	.ICFDB1L8	EUR	Long	8	10	EONIA	0,7	26,375
Deutsche Börse AG Faktor 8 Short Daily Gross Return Index	DE000A2HABE9	.ICFDB1S8	EUR	Short	8	10	EONIA	0,7	26,375
Deutsche Lufthansa AG Faktor 10 Long Daily Net Return	DE000A2G91D6	.ICFLHAL10	EUR	Long	10	8	EONIA	0,7	26,375
Deutsche Lufthansa AG Faktor 10 Short Daily Gross Return	DE000A2G91E4	.ICFLHAS10	EUR	Short	10	8	EONIA	0,7	26,375
Deutsche Lufthansa AG Faktor 3 Long Daily Net Return	DE000A2BLV76	.ICFLHAL3	EUR	Long	3	20	EONIA	0,7	26,375
Deutsche Lufthansa AG Faktor 3 Short Daily Gross Return	DE000A2BLV84	.ICFLHAS3	EUR	Short	3	20	EONIA	0,7	26,375
Deutsche Lufthansa AG Faktor 5 Long Daily Net Return	DE000A2BLV92	.ICFLHAL5	EUR	Long	5	15	EONIA	0,7	26,375
Deutsche Lufthansa AG Faktor 5 Short Daily Gross Return	DE000A2BLWA3	.ICFLHAS5	EUR	Short	5	15	EONIA	0,7	26,375
Deutsche Lufthansa AG Faktor 8 Long Daily Net Return	DE000A2G91B0	.ICFLHAL8	EUR	Long	8	10	EONIA	0,7	26,375
Deutsche Lufthansa AG Faktor 8 Short Daily Gross Return	DE000A2G91C8	.ICFLHAS8	EUR	Short	8	10	EONIA	0,7	26,375
Deutsche Post AG Faktor 10 Long Daily Net Return	DE000A2G91H7	.ICFDPWL10	EUR	Long	10	8	EONIA	0,7	26,375
Deutsche Post AG Faktor 10 Short Daily Gross Return	DE000A2G91J3	.ICFDPWS10	EUR	Short	10	8	EONIA	0,7	26,375
Deutsche Post AG Faktor 3 Long Daily Net Return	DE000A2BLWB1	.ICFDPWL3	EUR	Long	3	20	EONIA	0,7	26,375

Deutsche Post AG Faktor 3 Short Daily Gross Return	DE000A2BLWC9	.ICFDPWS3	EUR	Short	3	20	EONIA	0,7	26,375
Deutsche Post AG Faktor 5 Long Daily Net Return	DE000A2BLWD7	.ICFDPWL5	EUR	Long	5	15	EONIA	0,7	26,375
Deutsche Post AG Faktor 5 Short Daily Gross Return	DE000A2BLWE5	.ICFDPWS5	EUR	Short	5	15	EONIA	0,7	26,375
Deutsche Post AG Faktor 8 Long Daily Net Return	DE000A2G91F1	.ICFDPWL8	EUR	Long	8	10	EONIA	0,7	26,375
Deutsche Post AG Faktor 8 Short Daily Gross Return	DE000A2G91G9	.ICFDPWS8	EUR	Short	8	10	EONIA	0,7	26,375
Deutsche Telekom AG Faktor 10 Long Daily Net Return	DE000A2G91M7	.ICFDTEL10	EUR	Long	10	8	EONIA	0,7	26,375
Deutsche Telekom AG Faktor 10 Short Daily Gross Return	DE000A2G91N5	.ICFDTES10	EUR	Short	10	8	EONIA	0,7	26,375
Deutsche Telekom AG Faktor 3 Long Daily Net Return	DE000A2BLWF2	.ICFDTEL3A	EUR	Long	3	20	EONIA	0,7	26,375
Deutsche Telekom AG Faktor 3 Short Daily Gross Return	DE000A2BLWG0	.ICFDTES3A	EUR	Short	3	20	EONIA	0,7	26,375
Deutsche Telekom AG Faktor 5 Long Daily Net Return	DE000A2BLWH8	.ICFDTEL5	EUR	Long	5	15	EONIA	0,7	26,375
Deutsche Telekom AG Faktor 5 Short Daily Gross Return	DE000A2BLWJ4	.ICFDTES5	EUR	Short	5	15	EONIA	0,7	26,375
Deutsche Telekom AG Faktor 8 Long Daily Net Return	DE000A2G91K1	.ICFDTEL8	EUR	Long	8	10	EONIA	0,7	26,375
Deutsche Telekom AG Faktor 8 Short Daily Gross Return	DE000A2G91L9	.ICFDTES8	EUR	Short	8	10	EONIA	0,7	26,375
Deutsche Telekom AG Leva 3 Long Daily Net Return EUR	DE000A2DBSC4	.ICFDTEL3	EUR	Long	3	20	EONIA	0,7	26,375
Deutsche Telekom AG Leva 3 Short Daily Gross Return EUR	DE000A2DBSD2	.ICFDTES3	EUR	Short	3	20	EONIA	0,7	26,375
Dialog Semiconductor plc Faktor 3 Long Daily Net Return	DE000A2BLZ72	.ICFDLGL3	EUR	Long	3	20	EONIA	0,7	26,375
Dialog Semiconductor plc Faktor 3 Short Daily Gross Return	DE000A2BLZ80	.ICFDLGS3	EUR	Short	3	20	EONIA	0,7	26,375
Dialog Semiconductor plc Faktor 4 Long Daily Net Return	DE000A2BLZ98	.ICFDLGL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Dialog Semiconductor plc Faktor 4 Short Daily Gross Return	DE000A2BL0A7	.ICFDLGS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Dialog Semiconductor plc Faktor 5 Long Daily Net Return	DE000A2BL0B5	.ICFDLGL5	EUR	Long	5	15	EONIA	0,7	26,375
Dialog Semiconductor plc Faktor 5 Short Daily Gross Return	DE000A2BL0C3	.ICFDLGS5	EUR	Short	5	15	EONIA	0,7	26,375
Draegerwerk AG & Co KGaA Faktor 5 Long Daily Gross Return Index	DE000A2BL2C9	.ICFDRW3L5	EUR	Long	5	15	EONIA	0,7	26,375

Draegerwerk AG & Co KGaA Faktor 5 Short Daily Net Return Index	DE000A2BL2D7	.ICFDRW3S5	EUR	Short	5	15	EONIA	0,7	26,375
Dürr AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BLYM4	.ICFDUEL3	EUR	Long	3	20	EONIA	0,7	26,375
Dürr AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BLYN2	.ICFDUES3	EUR	Short	3	20	EONIA	0,7	26,375
Dürr AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BLYP7	.ICFDUEL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Dürr AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BLYQ5	.ICFDUES4	EUR	Short	4	17,5	EONIA	0,7	26,375
Dürr AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BLYR3	.ICFDUEL5	EUR	Long	5	15	EONIA	0,7	26,375
Dürr AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BLYS1	.ICFDUES5	EUR	Short	5	15	EONIA	0,7	26,375
E.On SE Faktor 10 Long Daily Net Return	DE000A2G91R6	.ICFEOANL10	EUR	Long	10	8	EONIA	0,7	26,375
E.On SE Faktor 10 Short Daily Gross Return	DE000A2G91S4	.ICFEOANS10	EUR	Short	10	8	EONIA	0,7	26,375
E.On SE Faktor 3 Long Daily Net Return	DE000A2BLWK2	.ICFEOANL3	EUR	Long	3	20	EONIA	0,7	26,375
E.On SE Faktor 3 Short Daily Gross Return	DE000A2BLWL0	.ICFEOANS3	EUR	Short	3	20	EONIA	0,7	26,375
E.On SE Faktor 5 Long Daily Net Return	DE000A2BLWM8	.ICFEOANL5	EUR	Long	5	15	EONIA	0,7	26,375
E.On SE Faktor 5 Short Daily Gross Return	DE000A2BLWN6	.ICFEOANS5	EUR	Short	5	15	EONIA	0,7	26,375
E.On SE Faktor 8 Long Daily Net Return	DE000A2G91P0	.ICFEOANL8	EUR	Long	8	10	EONIA	0,7	26,375
E.On SE Faktor 8 Short Daily Gross Return	DE000A2G91Q8	.ICFEOANS8	EUR	Short	8	10	EONIA	0,7	26,375
Evotec AG Faktor 3 Long Daily Net Return Index	DE000A2HAB77	.ICFEVTL3	EUR	Long	3	20	EONIA	0,7	26,375
Evotec AG Faktor 3 Short Daily Gross Return Index	DE000A2HAB85	.ICFEVTS3	EUR	Short	3	20	EONIA	0,7	26,375
Evotec AG Faktor 4 Long Daily Net Return Index	DE000A2HAB93	.ICFEVTL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Evotec AG Faktor 4 Short Daily Gross Return Index	DE000A2HACA5	.ICFEVTS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Evotec AG Faktor 5 Long Daily Net Return Index	DE000A2HACB3	.ICFEVTL5	EUR	Long	5	15	EONIA	0,7	26,375
Evotec AG Faktor 5 Short Daily Gross Return Index	DE000A2HACC1	.ICFEVTS5	EUR	Short	5	15	EONIA	0,7	26,375
Evotec AG Faktor 6 Long Daily Net Return Index	DE000A2LZ5J9	.ICFEVTL6	EUR	Long	6	12,5	EONIA	0,7	26,375
Evotec AG Faktor 6 Short Daily Gross Return Index	DE000A2LZ5K7	.ICFEVTS6	EUR	Short	6	12,5	EONIA	0,7	26,375
Fraport AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BL1C1	.ICFFRAL3	EUR	Long	3	20	EONIA	0,7	26,375
Fraport AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BL1D9	.ICFFRAS3	EUR	Short	3	20	EONIA	0,7	26,375
Fraport AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BL1E7	.ICFFRAL4	EUR	Long	4	17,5	EONIA	0,7	26,375

Fraport AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BL1F4	.ICFFRAS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Fraport AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BL1G2	.ICFFRAL5	EUR	Long	5	15	EONIA	0,7	26,375
Fraport AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BL1H0	.ICFFRAS5	EUR	Short	5	15	EONIA	0,7	26,375
Freenet AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BL1J6	.ICFFNTNL3	EUR	Long	3	20	EONIA	0,7	26,375
Freenet AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BL1K4	.ICFFNTNS3	EUR	Short	3	20	EONIA	0,7	26,375
Freenet AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BL1L2	.ICFFNTNL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Freenet AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BL1M0	.ICFFNTNS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Freenet AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BL1N8	.ICFFNTNL5	EUR	Long	5	15	EONIA	0,7	26,375
Freenet AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BL1P3	.ICFFNTNS5	EUR	Short	5	15	EONIA	0,7	26,375
Fresenius Medical Care SE Faktor 10 Long Daily Net Return Index	DE000A2HABT7	.ICFFMEL10	EUR	Long	10	8	EONIA	0,7	26,375
Fresenius Medical Care SE Faktor 10 Short Daily Gross Return Index	DE000A2HABU5	.ICFFMES10	EUR	Short	10	8	EONIA	0,7	26,375
Fresenius Medical Care SE Faktor 5 Long Daily Net Return Index	DE000A2HABP5	.ICFFMEL5	EUR	Long	5	15	EONIA	0,7	26,375
Fresenius Medical Care SE Faktor 5 Short Daily Gross Return Index	DE000A2HABQ3	.ICFFMES5	EUR	Short	5	15	EONIA	0,7	26,375
Fresenius Medical Care SE Faktor 8 Long Daily Net Return Index	DE000A2HABR1	.ICFFMEL8	EUR	Long	8	10	EONIA	0,7	26,375
Fresenius Medical Care SE Faktor 8 Short Daily Gross Return Index	DE000A2HABS9	.ICFFMES8	EUR	Short	8	10	EONIA	0,7	26,375
Fresenius SE & Co. KGaA Faktor 10 Long Daily Net Return	DE000A2G91V8	.ICFFREL10	EUR	Long	10	8	EONIA	0,7	26,375
Fresenius SE & Co. KGaA Faktor 10 Short Daily Gross Return	DE000A2G91W6	.ICFFRES10	EUR	Short	10	8	EONIA	0,7	26,375
Fresenius SE & Co. KGaA Faktor 3 Long Daily Net Return	DE000A2BLWP1	.ICFFREL3	EUR	Long	3	20	EONIA	0,7	26,375
Fresenius SE & Co. KGaA Faktor 3 Short Daily Gross Return	DE000A2BLWQ9	.ICFFRES3	EUR	Short	3	20	EONIA	0,7	26,375
Fresenius SE & Co. KGaA Faktor 5 Long Daily Net Return	DE000A2BLWR7	.ICFFREL5	EUR	Long	5	15	EONIA	0,7	26,375
Fresenius SE & Co. KGaA Faktor 5 Short Daily Gross Return	DE000A2BLWS5	.ICFFRES5	EUR	Short	5	15	EONIA	0,7	26,375

Fresenius SE & Co. KGaA Faktor 8 Long Daily Net Return	DE000A2G91T2	.ICFFREL8	EUR	Long	8	10	EONIA	0,7	26,375
Fresenius SE & Co. KGaA Faktor 8 Short Daily Gross Return	DE000A2G91U0	.ICFFRES8	EUR	Short	8	10	EONIA	0,7	26,375
HeidelbergCement AG Faktor 10 Long Daily Net Return Index	DE000A2HAA86	.ICFHEIL10	EUR	Long	10	8	EONIA	0,7	26,375
HeidelbergCement AG Faktor 10 Short Daily Gross Return Index	DE000A2HAA94	.ICFHEIS10	EUR	Short	10	8	EONIA	0,7	26,375
HeidelbergCement AG Faktor 5 Long Daily Net Return Index	DE000A2HAA45	.ICFHEIL5	EUR	Long	5	15	EONIA	0,7	26,375
HeidelbergCement AG Faktor 5 Short Daily Gross Return Index	DE000A2HAA52	.ICFHEIS5	EUR	Short	5	15	EONIA	0,7	26,375
HeidelbergCement AG Faktor 8 Long Daily Net Return Index	DE000A2HAA60	.ICFHEIL8	EUR	Long	8	10	EONIA	0,7	26,375
HeidelbergCement AG Faktor 8 Short Daily Gross Return Index	DE000A2HAA78	.ICFHEIS8	EUR	Short	8	10	EONIA	0,7	26,375
Henkel KGaA Faktor 10 Long Daily Net Return Index	DE000A2BL1A5	.ICFHEN3L10	EUR	Long	10	8	EONIA	0,7	26,375
Henkel KGaA Faktor 10 Short Daily Gross Return Index	DE000A2BL1B3	.ICFHEN3S10	EUR	Short	10	8	EONIA	0,7	26,375
Henkel KGaA Faktor 3 Long Daily Net Return Index	DE000A2BL043	.ICFHEN3L3	EUR	Long	3	20	EONIA	0,7	26,375
Henkel KGaA Faktor 3 Short Daily Gross Return Index	DE000A2BL050	.ICFHEN3S3	EUR	Short	3	20	EONIA	0,7	26,375
Henkel KGaA Faktor 5 Long Daily Net Return Index	DE000A2BL068	.ICFHEN3L5	EUR	Long	5	15	EONIA	0,7	26,375
Henkel KGaA Faktor 5 Short Daily Gross Return Index	DE000A2BL076	.ICFHEN3S5	EUR	Short	5	15	EONIA	0,7	26,375
Henkel KGaA Faktor 8 Long Daily Net Return Index	DE000A2BL084	.ICFHEN3L8	EUR	Long	8	10	EONIA	0,7	26,375
Henkel KGaA Faktor 8 Short Daily Gross Return Index	DE000A2BL092	.ICFHEN3S8	EUR	Short	8	10	EONIA	0,7	26,375
Hugo Boss AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BLYT9	.ICFBOSSL3	EUR	Long	3	20	EONIA	0,7	26,375
Hugo Boss AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BLYU7	.ICFBOSSS3	EUR	Short	3	20	EONIA	0,7	26,375
Hugo Boss AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BLYV5	.ICFBOSSL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Hugo Boss AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BLYW3	.ICFBOSSS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Hugo Boss AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BLYX1	.ICFBOSSL5	EUR	Long	5	15	EONIA	0,7	26,375
Hugo Boss AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BLYY9	.ICFBOSSS5	EUR	Short	5	15	EONIA	0,7	26,375

Infineon Technologies AG Faktor 10 Long Daily Net Return	DE000A2G91Z9	.ICFIFXL10	EUR	Long	10	8	EONIA	0,7	26,375
Infineon Technologies AG Faktor 10 Short Daily Gross Return	DE000A2G9108	.ICFIFXS10	EUR	Short	10	8	EONIA	0,7	26,375
Infineon Technologies AG Faktor 3 Long Daily Net Return	DE000A2BLWT3	.ICFIFXL3	EUR	Long	3	20	EONIA	0,7	26,375
Infineon Technologies AG Faktor 3 Short Daily Gross Return	DE000A2BLWU1	.ICFIFXS3	EUR	Short	3	20	EONIA	0,7	26,375
Infineon Technologies AG Faktor 5 Long Daily Net Return	DE000A2BLWV9	.ICFIFXL5	EUR	Long	5	15	EONIA	0,7	26,375
Infineon Technologies AG Faktor 5 Short Daily Gross Return	DE000A2BLWW7	.ICFIFXS5	EUR	Short	5	15	EONIA	0,7	26,375
Infineon Technologies AG Faktor 8 Long Daily Net Return	DE000A2G91X4	.ICFIFXL8	EUR	Long	8	10	EONIA	0,7	26,375
Infineon Technologies AG Faktor 8 Short Daily Gross Return	DE000A2G91Y2	.ICFIFXS8	EUR	Short	8	10	EONIA	0,7	26,375
Jungheinrich AG Faktor 5 Long Daily Gross Return Index	DE000A2BL183	.ICFJUN3L5	EUR	Long	5	15	EONIA	0,7	26,375
Jungheinrich AG Faktor 5 Short Daily Net Return Index	DE000A2BL191	.ICFJUN3S5	EUR	Short	5	15	EONIA	0,7	26,375
K+S AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BLYZ6	.ICFSDFL3	EUR	Long	3	20	EONIA	0,7	26,375
K+S AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BLY08	.ICFSDFS3	EUR	Short	3	20	EONIA	0,7	26,375
K+S AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BLY16	.ICFSDFL4	EUR	Long	4	17,5	EONIA	0,7	26,375
K+S AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BLY24	.ICFSDFS4	EUR	Short	4	17,5	EONIA	0,7	26,375
K+S AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BLY32	.ICFSDFL5	EUR	Long	5	15	EONIA	0,7	26,375
K+S AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BLY40	.ICFSDFS5	EUR	Short	5	15	EONIA	0,7	26,375
Kion AG Faktor 3 Long Daily Net Return Index	DE000A2BL1Q1	.ICFKGXL3	EUR	Long	3	20	EONIA	0,7	26,375
Kion AG Faktor 3 Short Daily Gross Return Index	DE000A2BL1R9	.ICFKGXS3	EUR	Short	3	20	EONIA	0,7	26,375
Kion AG Faktor 4 Long Daily Net Return Index	DE000A2BL1S7	.ICFKGXL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Kion AG Faktor 4 Short Daily Gross Return Index	DE000A2BL1T5	.ICFKGXS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Kion AG Faktor 5 Long Daily Net Return Index	DE000A2BL1U3	.ICFKGXL5	EUR	Long	5	15	EONIA	0,7	26,375
Kion AG Faktor 5 Short Daily Gross Return Index	DE000A2BL1V1	.ICFKGXS5	EUR	Short	5	15	EONIA	0,7	26,375
Klöckner & Co SE AG Faktor 3 Long Daily Net Return EUR Index	DE000A2HAB10	.ICFKCOL3	EUR	Long	3	20	EONIA	0,7	26,375

Klöckner & Co SE AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2HAB28	.ICFKCOS3	EUR	Short	3	20	EONIA	0,7	26,375
Klöckner & Co SE AG Faktor 4 Long Daily Net Return EUR Index	DE000A2HAB36	.ICFKCOL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Klöckner & Co SE AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2HAB44	.ICFKCOS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Klöckner & Co SE AG Faktor 5 Long Daily Net Return EUR Index	DE000A2HAB51	.ICFKCOL5	EUR	Long	5	15	EONIA	0,7	26,375
Klöckner & Co SE AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2HAB69	.ICFKCOS5	EUR	Short	5	15	EONIA	0,7	26,375
LANXESS AG Faktor 3 Long Daily Net Return	DE000A2BLY57	.ICFLXSL3	EUR	Long	3	20	EONIA	0,7	26,375
LANXESS AG Faktor 3 Short Daily Gross Return	DE000A2BLY65	.ICFLXSS3	EUR	Short	3	20	EONIA	0,7	26,375
LANXESS AG Faktor 4 Long Daily Net Return	DE000A2BLY73	.ICFLXSL4	EUR	Long	4	17,5	EONIA	0,7	26,375
LANXESS AG Faktor 4 Short Daily Gross Return	DE000A2BLY81	.ICFLXSS4	EUR	Short	4	17,5	EONIA	0,7	26,375
LANXESS AG Faktor 5 Long Daily Net Return	DE000A2BLY99	.ICFLXSL5	EUR	Long	5	15	EONIA	0,7	26,375
LANXESS AG Faktor 5 Short Daily Gross Return	DE000A2BLZA6	.ICFLXSS5	EUR	Short	5	15	EONIA	0,7	26,375
Leoni AG Faktor 3 Long Daily Net Return	DE000A2BLZB4	.ICFLEOL3	EUR	Long	3	20	EONIA	0,7	26,375
Leoni AG Faktor 3 Short Daily Gross Return	DE000A2BLZC2	.ICFLEOS3	EUR	Short	3	20	EONIA	0,7	26,375
Leoni AG Faktor 4 Long Daily Net Return	DE000A2BLZD0	.ICFLEOL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Leoni AG Faktor 4 Short Daily Gross Return	DE000A2BLZE8	.ICFLEOS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Leoni AG Faktor 5 Long Daily Net Return	DE000A2BLZF5	.ICFLEOL5	EUR	Long	5	15	EONIA	0,7	26,375
Leoni AG Faktor 5 Short Daily Gross Return	DE000A2BLZG3	.ICFLEOS5	EUR	Short	5	15	EONIA	0,7	26,375
Merck KGaA Faktor 10 Long Daily Net Return	DE000A2G9132	.ICFMRKL10	EUR	Long	10	8	EONIA	0,7	26,375
Merck KGaA Faktor 10 Short Daily Gross Return	DE000A2G9140	.ICFMRKS10	EUR	Short	10	8	EONIA	0,7	26,375
Merck KGaA Faktor 3 Long Daily Net Return	DE000A2BLWX5	.ICFMRKL3	EUR	Long	3	20	EONIA	0,7	26,375
Merck KGaA Faktor 3 Short Daily Gross Return	DE000A2BLWY3	.ICFMRKS3	EUR	Short	3	20	EONIA	0,7	26,375
Merck KGaA Faktor 5 Long Daily Net Return	DE000A2BLWZ0	.ICFMRKL5	EUR	Long	5	15	EONIA	0,7	26,375
Merck KGaA Faktor 5 Short Daily Gross Return	DE000A2BLW00	.ICFMRKS5	EUR	Short	5	15	EONIA	0,7	26,375
Merck KGaA Faktor 8 Long Daily Net Return	DE000A2G9116	.ICFMRKL8	EUR	Long	8	10	EONIA	0,7	26,375
Merck KGaA Faktor 8 Short Daily Gross Return	DE000A2G9124	.ICFMRKS8	EUR	Short	8	10	EONIA	0,7	26,375

Morphosys AG Faktor 3 Long Daily Net Return	DE000A2BL0D1	.ICFMORL3	EUR	Long	3	20	EONIA	0,7	26,375
Morphosys AG Faktor 3 Short Daily Gross Return	DE000A2BL0E9	.ICFMORS3	EUR	Short	3	20	EONIA	0,7	26,375
Morphosys AG Faktor 4 Long Daily Net Return	DE000A2BL0F6	.ICFMORL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Morphosys AG Faktor 4 Short Daily Gross Return	DE000A2BL0G4	.ICFMORS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Morphosys AG Faktor 5 Long Daily Net Return	DE000A2BL0H2	.ICFMORL5	EUR	Long	5	15	EONIA	0,7	26,375
Morphosys AG Faktor 5 Short Daily Gross Return	DE000A2BL0J8	.ICFMORS5	EUR	Short	5	15	EONIA	0,7	26,375
Morphosys AG Faktor 6 Long Daily Net Return	DE000A2LZ5E0	.ICFMORL6	EUR	Long	6	12,5	EONIA	0,7	26,375
Morphosys AG Faktor 6 Short Daily Gross Return	DE000A2LZ5F7	.ICFMORS6	EUR	Short	6	12,5	EONIA	0,7	26,375
Münchener Rückversicherungs-Gesellschaft AG Faktor 10 Long Daily Net Return	DE000A2G9173	.ICFMUV2L10	EUR	Long	10	8	EONIA	0,7	26,375
Münchener Rückversicherungs-Gesellschaft AG Faktor 10 Short Daily Gross Return	DE000A2G9181	.ICFMUV2S10	EUR	Short	10	8	EONIA	0,7	26,375
Münchener Rückversicherungs-Gesellschaft AG Faktor 3 Long Daily Net Return	DE000A2BLW18	.ICFMUV2L3	EUR	Long	3	20	EONIA	0,7	26,375
Münchener Rückversicherungs-Gesellschaft AG Faktor 3 Short Daily Gross Return	DE000A2BLW26	.ICFMUV2S3	EUR	Short	3	20	EONIA	0,7	26,375
Münchener Rückversicherungs-Gesellschaft AG Faktor 5 Long Daily Net Return	DE000A2BLW34	.ICFMUV2L5	EUR	Long	5	15	EONIA	0,7	26,375
Münchener Rückversicherungs-Gesellschaft AG Faktor 5 Short Daily Gross Return	DE000A2BLW42	.ICFMUV2S5	EUR	Short	5	15	EONIA	0,7	26,375
Münchener Rückversicherungs-Gesellschaft AG Faktor 8 Long Daily Net Return	DE000A2G9157	.ICFMUV2L8	EUR	Long	8	10	EONIA	0,7	26,375
Münchener Rückversicherungs-Gesellschaft AG Faktor 8 Short Daily Gross Return	DE000A2G9165	.ICFMUV2S8	EUR	Short	8	10	EONIA	0,7	26,375
Nordex AG Faktor 3 Long Daily Net Return	DE000A2BL0K6	.ICFNDX1L3	EUR	Long	3	20	EONIA	0,7	26,375
Nordex AG Faktor 3 Short Daily Gross Return	DE000A2BL0L4	.ICFNDX1S3	EUR	Short	3	20	EONIA	0,7	26,375
Nordex AG Faktor 4 Long Daily Net Return	DE000A2BL0M2	.ICFNDX1L4	EUR	Long	4	17,5	EONIA	0,7	26,375
Nordex AG Faktor 4 Short Daily Gross Return	DE000A2BL0N0	.ICFNDX1S4	EUR	Short	4	17,5	EONIA	0,7	26,375
Nordex AG Faktor 5 Long Daily Net Return	DE000A2BL0P5	.ICFNDX1L5	EUR	Long	5	15	EONIA	0,7	26,375
Nordex AG Faktor 5 Short Daily Gross Return	DE000A2BL0Q3	.ICFNDX1S5	EUR	Short	5	15	EONIA	0,7	26,375
Osram Licht AG Faktor 3 Long Daily Net Return	DE000A2BLZH1	.ICFOSRL3	EUR	Long	3	20	EONIA	0,7	26,375
Osram Licht AG Faktor 3 Short Daily Gross Return	DE000A2BLZJ7	.ICFOSRS3	EUR	Short	3	20	EONIA	0,7	26,375

Osram Licht AG Faktor 4 Long Daily Net Return	DE000A2BLZK5	.ICFOSRL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Osram Licht AG Faktor 4 Short Daily Gross Return	DE000A2BLZL3	.ICFOSRS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Osram Licht AG Faktor 5 Long Daily Net Return	DE000A2BLZM1	.ICFOSRL5	EUR	Long	5	15	EONIA	0,7	26,375
Osram Licht AG Faktor 5 Short Daily Gross Return	DE000A2BLZN9	.ICFOSRS5	EUR	Short	5	15	EONIA	0,7	26,375
Porsche Automobil Holding SE Faktor 3 Long Daily Net Return Index	DE000A2BL1W9	.ICFPAH3L3	EUR	Long	3	20	EONIA	0,7	26,375
Porsche Automobil Holding SE Faktor 3 Short Daily Gross Return Index	DE000A2BL1X7	.ICFPAH3S3	EUR	Short	3	20	EONIA	0,7	26,375
Porsche Automobil Holding SE Faktor 4 Long Daily Net Return Index	DE000A2BL1Y5	.ICFPAH3L4	EUR	Long	4	17,5	EONIA	0,7	26,375
Porsche Automobil Holding SE Faktor 4 Short Daily Gross Return Index	DE000A2BL1Z2	.ICFPAH3S4	EUR	Short	4	17,5	EONIA	0,7	26,375
Porsche Automobil Holding SE Faktor 5 Long Daily Net Return Index	DE000A2BL100	.ICFPAH3L5	EUR	Long	5	15	EONIA	0,7	26,375
Porsche Automobil Holding SE Faktor 5 Short Daily Gross Return Index	DE000A2BL118	.ICFPAH3S5	EUR	Short	5	15	EONIA	0,7	26,375
Porsche Automobil Holding SE Faktor 6 Long Daily Net Return Index	DE000A2LZ5A8	.ICFPAH3L6	EUR	Long	6	12,5	EONIA	0,7	26,375
Porsche Automobil Holding SE Faktor 6 Short Daily Gross Return Index	DE000A2LZ5B6	.ICFPAH3S6	EUR	Short	6	12,5	EONIA	0,7	26,375
ProSiebenSat.1 AG Faktor 10 Long Daily Net Return	DE000A2BLX17	.ICFPSML10	EUR	Long	10	8	EONIA	0,7	26,375
ProSiebenSat.1 AG Faktor 10 Short Daily Gross Return	DE000A2BLX25	.ICFPSMS10	EUR	Short	10	8	EONIA	0,7	26,375
ProSiebenSat.1 AG Faktor 3 Long Daily Net Return	DE000A2BLXV7	.ICFPSML3	EUR	Long	3	20	EONIA	0,7	26,375
ProSiebenSat.1 AG Faktor 3 Short Daily Gross Return	DE000A2BLXW5	.ICFPSMS3	EUR	Short	3	20	EONIA	0,7	26,375
ProSiebenSat.1 AG Faktor 5 Long Daily Net Return	DE000A2BLXX3	.ICFPSML5	EUR	Long	5	15	EONIA	0,7	26,375
ProSiebenSat.1 AG Faktor 5 Short Daily Gross Return	DE000A2BLXY1	.ICFPSMS5	EUR	Short	5	15	EONIA	0,7	26,375
ProSiebenSat.1 AG Faktor 8 Long Daily Net Return	DE000A2BLXZ8	.ICFPSML8	EUR	Long	8	10	EONIA	0,7	26,375
ProSiebenSat.1 AG Faktor 8 Short Daily Gross Return	DE000A2BLX09	.ICFPSMS8	EUR	Short	8	10	EONIA	0,7	26,375
Rheinmetall AG Faktor 5 Long Daily Gross Return Index	DE000A2BL167	.ICFRHML5	EUR	Long	5	15	EONIA	0,7	26,375
Rheinmetall AG Faktor 5 Short Daily Net Return Index	DE000A2BL175	.ICFRHMS5	EUR	Short	5	15	EONIA	0,7	26,375
Rocket Internet SE Faktor 5 Long Daily Gross Return Index	DE000A2BL2E5	.ICFRKETL5	EUR	Long	5	15	EONIA	0,7	26,375

Rocket Internet SE Faktor 5 Short Daily Net Return Index	DE000A2BL2F2	.ICFRKETS5	EUR	Short	5	15	EONIA	0,7	26,375
RWE AG Faktor 10 Long Daily Net Return	DE000A2G92B8	.ICFRWEL10	EUR	Long	10	8	EONIA	0,7	26,375
RWE AG Faktor 10 Short Daily Gross Return	DE000A2G92C6	.ICFRWES10	EUR	Short	10	8	EONIA	0,7	26,375
RWE AG Faktor 10 Short Daily Gross Return	DE000A2L0B43	.ICFRWES10A	EUR	Short	10	8	EONIA	0,7	26,375
RWE AG Faktor 3 Long Daily Net Return	DE000A2BLW59	.ICFRWEL3	EUR	Long	3	20	EONIA	0,7	26,375
RWE AG Faktor 3 Short Daily Gross Return	DE000A2BLW67	.ICFRWES3	EUR	Short	3	20	EONIA	0,7	26,375
RWE AG Faktor 5 Long Daily Net Return	DE000A2BLW75	.ICFRWEL5	EUR	Long	5	15	EONIA	0,7	26,375
RWE AG Faktor 5 Short Daily Gross Return	DE000A2BLW83	.ICFRWES5	EUR	Short	5	15	EONIA	0,7	26,375
RWE AG Faktor 8 Long Daily Net Return	DE000A2G9199	.ICFRWEL8	EUR	Long	8	10	EONIA	0,7	26,375
RWE AG Faktor 8 Short Daily Gross Return	DE000A2G92A0	.ICFRWES8	EUR	Short	8	10	EONIA	0,7	26,375
Salzgitter AG Faktor 3 Long Daily Net Return	DE000A2BLZP4	.ICFSZGL3	EUR	Long	3	20	EONIA	0,7	26,375
Salzgitter AG Faktor 3 Short Daily Gross Return	DE000A2BLZQ2	.ICFSZGS3	EUR	Short	3	20	EONIA	0,7	26,375
Salzgitter AG Faktor 4 Long Daily Net Return	DE000A2BLZR0	.ICFSZGL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Salzgitter AG Faktor 4 Short Daily Gross Return	DE000A2BLZS8	.ICFSZGS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Salzgitter AG Faktor 5 Long Daily Net Return	DE000A2BLZT6	.ICFSZGL5	EUR	Long	5	15	EONIA	0,7	26,375
Salzgitter AG Faktor 5 Short Daily Gross Return	DE000A2BLZU4	.ICFSZGS5	EUR	Short	5	15	EONIA	0,7	26,375
SAP SE Faktor 10 Long Daily Net Return	DE000A2G92F9	.ICFSAPL10	EUR	Long	10	8	EONIA	0,7	26,375
SAP SE Faktor 10 Short Daily Gross Return	DE000A2G92G7	.ICFSAPS10	EUR	Short	10	8	EONIA	0,7	26,375
SAP SE Faktor 3 Long Daily Net Return	DE000A2BLW91	.ICFSAPL3	EUR	Long	3	20	EONIA	0,7	26,375
SAP SE Faktor 3 Short Daily Gross Return	DE000A2BLXA1	.ICFSAPS3	EUR	Short	3	20	EONIA	0,7	26,375
SAP SE Faktor 5 Long Daily Net Return	DE000A2BLXB9	.ICFSAPL5	EUR	Long	5	15	EONIA	0,7	26,375
SAP SE Faktor 5 Short Daily Gross Return	DE000A2BLXC7	.ICFSAPS5	EUR	Short	5	15	EONIA	0,7	26,375
SAP SE Faktor 8 Long Daily Net Return	DE000A2G92D4	.ICFSAPL8	EUR	Long	8	10	EONIA	0,7	26,375
SAP SE Faktor 8 Short Daily Gross Return	DE000A2G92E2	.ICFSAPS8	EUR	Short	8	10	EONIA	0,7	26,375
Siemens AG Faktor 10 Long Daily Net Return	DE000A2G92K9	.ICFSIEL10	EUR	Long	10	8	EONIA	0,7	26,375
Siemens AG Faktor 10 Short Daily Gross Return	DE000A2G92L7	.ICFSIES10	EUR	Short	10	8	EONIA	0,7	26,375
Siemens AG Faktor 3 Long Daily Net Return	DE000A2BLXD5	.ICFSIEL3	EUR	Long	3	20	EONIA	0,7	26,375

Siemens AG Faktor 3 Short Daily Gross Return	DE000A2BLXE3	.ICFSIES3	EUR	Short	3	20	EONIA	0,7	26,375
Siemens AG Faktor 5 Long Daily Net Return	DE000A2BLXF0	.ICFSIEL5	EUR	Long	5	15	EONIA	0,7	26,375
Siemens AG Faktor 5 Short Daily Gross Return	DE000A2BLXG8	.ICFSIES5	EUR	Short	5	15	EONIA	0,7	26,375
Siemens AG Faktor 8 Long Daily Net Return	DE000A2G92H5	.ICFSIEL8	EUR	Long	8	10	EONIA	0,7	26,375
Siemens AG Faktor 8 Short Daily Gross Return	DE000A2G92J1	.ICFSIES8	EUR	Short	8	10	EONIA	0,7	26,375
Südzucker AG Faktor 3 Long Daily Net Return	DE000A2BLZV2	.ICFSZUL3	EUR	Long	3	20	EONIA	0,7	26,375
Südzucker AG Faktor 3 Short Daily Gross Return	DE000A2BLZW0	.ICFSZUS3	EUR	Short	3	20	EONIA	0,7	26,375
Südzucker AG Faktor 4 Long Daily Net Return	DE000A2BLZX8	.ICFSZUL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Südzucker AG Faktor 4 Short Daily Gross Return	DE000A2BLZY6	.ICFSZUS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Südzucker AG Faktor 5 Long Daily Net Return	DE000A2BLZZ3	.ICFSZUL5	EUR	Long	5	15	EONIA	0,7	26,375
Südzucker AG Faktor 5 Short Daily Gross Return	DE000A2BLZ07	.ICFSZUS5	EUR	Short	5	15	EONIA	0,7	26,375
ThyssenKrupp AG Faktor 10 Long Daily Net Return	DE000A2G92P8	.ICFTKAL10	EUR	Long	10	8	EONIA	0,7	26,375
ThyssenKrupp AG Faktor 10 Short Daily Gross Return	DE000A2G92Q6	.ICFTKAS10	EUR	Short	10	8	EONIA	0,7	26,375
ThyssenKrupp AG Faktor 3 Long Daily Net Return	DE000A2BLXH6	.ICFTKAL3	EUR	Long	3	20	EONIA	0,7	26,375
ThyssenKrupp AG Faktor 3 Short Daily Gross Return	DE000A2BLXJ2	.ICFTKAS3	EUR	Short	3	20	EONIA	0,7	26,375
ThyssenKrupp AG Faktor 5 Long Daily Net Return	DE000A2BLXK0	.ICFTKAL5	EUR	Long	5	15	EONIA	0,7	26,375
ThyssenKrupp AG Faktor 5 Short Daily Gross Return	DE000A2BLXL8	.ICFTKAS5	EUR	Short	5	15	EONIA	0,7	26,375
ThyssenKrupp AG Faktor 8 Long Daily Net Return	DE000A2G92M5	.ICFTKAL8	EUR	Long	8	10	EONIA	0,7	26,375
ThyssenKrupp AG Faktor 8 Short Daily Gross Return	DE000A2G92N3	.ICFTKAS8	EUR	Short	8	10	EONIA	0,7	26,375
Volkswagen AG (Vz.) Faktor 10 Long Daily Net Return	DE000A2G92T0	.ICFVOW3L10	EUR	Long	10	8	EONIA	0,7	26,375
Volkswagen AG (Vz.) Faktor 10 Short Daily Gross Return	DE000A2G92U8	.ICFVOW3S10	EUR	Short	10	8	EONIA	0,7	26,375
Volkswagen AG (Vz.) Faktor 3 Long Daily Net Return	DE000A2BLXM6	.ICFVOW3L3	EUR	Long	3	20	EONIA	0,7	26,375
Volkswagen AG (Vz.) Faktor 3 Short Daily Gross Return	DE000A2BLXN4	.ICFVOW3S3	EUR	Short	3	20	EONIA	0,7	26,375
Volkswagen AG (Vz.) Faktor 5 Long Daily Net Return	DE000A2BLXP9	.ICFVOW3L5	EUR	Long	5	15	EONIA	0,7	26,375
Volkswagen AG (Vz.) Faktor 5 Short Daily Gross Return	DE000A2BLXQ7	.ICFVOW3S5	EUR	Short	5	15	EONIA	0,7	26,375
Volkswagen AG (Vz.) Faktor 8 Long Daily Net Return	DE000A2G92R4	.ICFVOW3L8	EUR	Long	8	10	EONIA	0,7	26,375

Volkswagen AG (Vz.) Faktor 8 Short Daily Gross Return	DE000A2G92S2	.ICFVOW3S8	EUR	Short	8	10	EONIA	0,7	26,375
Volkswagen preferred Leva 3 Long Daily Net Return EUR	DE000A2DBSN1	.ICFVWL3	EUR	Long	3	20	EONIA	0,7	26,375
Volkswagen preferred Leva 3 Short Daily Gross Return EUR	DE000A2DBSP6	.ICFVWS3	EUR	Short	3	20	EONIA	0,7	26,375
Vonovia SE Faktor 10 Long Daily Net Return	DE000A2G92X2	.ICFVNAL10	EUR	Long	10	8	EONIA	0,7	26,375
Vonovia SE Faktor 10 Short Daily Gross Return	DE000A2G92Y0	.ICFVNAS10	EUR	Short	10	8	EONIA	0,7	26,375
Vonovia SE Faktor 3 Long Daily Net Return	DE000A2BLXR5	.ICFVNAL3	EUR	Long	3	20	EONIA	0,7	26,375
Vonovia SE Faktor 3 Short Daily Gross Return	DE000A2BLXS3	.ICFVNAS3	EUR	Short	3	20	EONIA	0,7	26,375
Vonovia SE Faktor 5 Long Daily Net Return	DE000A2BLXT1	.ICFVNAL5	EUR	Long	5	15	EONIA	0,7	26,375
Vonovia SE Faktor 5 Short Daily Gross Return	DE000A2BLXU9	.ICFVNAS5	EUR	Short	5	15	EONIA	0,7	26,375
Vonovia SE Faktor 8 Long Daily Net Return	DE000A2G92V6	.ICFVNAL8	EUR	Long	8	10	EONIA	0,7	26,375
Vonovia SE Faktor 8 Short Daily Gross Return	DE000A2G92W4	.ICFVNAS8	EUR	Short	8	10	EONIA	0,7	26,375
Wacker Chemie AG Faktor 3 Long Daily Net Return	DE000A2BL0R1	.ICFWCHL3	EUR	Long	3	20	EONIA	0,7	26,375
Wacker Chemie AG Faktor 3 Short Daily Gross Return	DE000A2BL0S9	.ICFWCHS3	EUR	Short	3	20	EONIA	0,7	26,375
Wacker Chemie AG Faktor 4 Long Daily Net Return	DE000A2BL0T7	.ICFWCHL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Wacker Chemie AG Faktor 4 Short Daily Gross Return	DE000A2BL0U5	.ICFWCHS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Wacker Chemie AG Faktor 5 Long Daily Net Return	DE000A2BL0V3	.ICFWCHL5	EUR	Long	5	15	EONIA	0,7	26,375
Wacker Chemie AG Faktor 5 Short Daily Gross Return	DE000A2BL0W1	.ICFWCHS5	EUR	Short	5	15	EONIA	0,7	26,375
Wirecard AG Faktor 3 Long Daily Net Return	DE000A2BL0X9	.ICFWDIL3	EUR	Long	3	20	EONIA	0,7	26,375
Wirecard AG Faktor 3 Short Daily Gross Return	DE000A2BL0Y7	.ICFWDIS3	EUR	Short	3	20	EONIA	0,7	26,375
Wirecard AG Faktor 4 Long Daily Net Return	DE000A2BL0Z4	.ICFWDIL4	EUR	Long	4	17,5	EONIA	0,7	26,375
Wirecard AG Faktor 4 Short Daily Gross Return	DE000A2BL001	.ICFWDIS4	EUR	Short	4	17,5	EONIA	0,7	26,375
Wirecard AG Faktor 5 Long Daily Net Return	DE000A2BL019	.ICFWDIL5	EUR	Long	5	15	EONIA	0,7	26,375
Wirecard AG Faktor 5 Short Daily Gross Return	DE000A2BL027	.ICFWDIS5	EUR	Short	5	15	EONIA	0,7	26,375
Wirecard AG Faktor 6 Long Daily Net Return	DE000A2LZ5G5	.ICFWDIL6	EUR	Long	6	12,5	EONIA	0,7	26,375
Wirecard AG Faktor 6 Short Daily Gross Return	DE000A2LZ5H3	.ICFWDIS6	EUR	Short	6	12,5	EONIA	0,7	26,375

III. Benchmark trading parameters

Benchmark	ISIN	Benchmark				Split-level	Reverse Splitlevel	Split-factor	Referenz Exchange	Underlying Fixing Price	Ref.-Exchange for calculation days
		Start date	Starting Value	Starting Time	Ending time						
Allianz SE Leva 3 Long Daily Net Return EUR	DE000A2DBR80	03.02.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz SE Leva 3 Short Daily Gross Return EUR	DE000A2DBR98	03.02.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bayerische Motoren Werke AG Leva 3 Long Daily Net Return EUR	DE000A2DBSA8	03.02.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bayerische Motoren Werke AG Leva 3 Short Daily Gross Return EUR	DE000A2DBSB6	03.02.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Telekom AG Leva 3 Long Daily Net Return EUR	DE000A2DBSC4	03.02.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Telekom AG Leva 3 Short Daily Gross Return EUR	DE000A2DBSD2	03.02.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Volkswagen preferred Leva 3 Long Daily Net Return EUR	DE000A2DBSN1	03.02.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Volkswagen preferred Leva 3 Short Daily Gross Return EUR	DE000A2DBSP6	03.02.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz S.E. Faktor 2 Long Daily Net Return EUR	DE000A2GGK89	30.08.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz S.E. Faktor 2 Short Daily Gross Return EUR	DE000A2GGK97	30.08.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz S.E. Faktor 4 Long Daily Net Return EUR	DE000A2GGLA5	30.08.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz S.E. Faktor 4 Short Daily Gross Return EUR	DE000A2GGLB3	30.08.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 2 Long Daily Net Return EUR	DE000A2GGLC1	30.08.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 2 Short Daily Gross Return EUR	DE000A2GGLD9	30.08.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 4 Long Daily Net Return EUR	DE000A2GGLE7	30.08.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 4 Short Daily Gross Return EUR	DE000A2GGLF4	30.08.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz S.E. Faktor 3 Long Daily Net Return	DE000A2GGRU0	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz S.E. Faktor 3 Short Daily Net Return	DE000A2GGRV8	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz S.E. Faktor 5 Long Daily Gross Return	DE000A2GGRW6	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz S.E. Faktor 5 Short Daily Gross Return	DE000A2GGRX4	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BASF S.E. Faktor 3 Long Daily Net Return	DE000A2GGRY2	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BASF S.E. Faktor 3 Short Daily Net Return	DE000A2GGRZ9	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BASF S.E. Faktor 5 Long Daily Gross Return	DE000A2GGR09	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BASF S.E. Faktor 5 Short Daily Gross Return	DE000A2GGR17	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bayer AG Faktor 3 Long Daily Net Return	DE000A2GGR25	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bayer AG Faktor 3 Short Daily Net Return	DE000A2GGR33	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Bayer AG Faktor 5 Long Daily Gross Return	DE000A2GGR41	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bayer AG Faktor 5 Short Daily Gross Return	DE000A2GGR58	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BMW AG Faktor 3 Long Daily Net Return	DE000A2GGR66	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BMW AG Faktor 3 Short Daily Net Return	DE000A2GGR74	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BMW AG Faktor 5 Long Daily Gross Return	DE000A2GGR82	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BMW AG Faktor 5 Short Daily Gross Return	DE000A2GGR90	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Commerzbank AG Faktor 3 Long Daily Net Return	DE000A2GGS A0	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Commerzbank AG Faktor 3 Short Daily Net Return	DE000A2GGS B8	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Commerzbank AG Faktor 5 Long Daily Gross Return	DE000A2GGS C6	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Commerzbank AG Faktor 5 Short Daily Gross Return	DE000A2GGS D4	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Continental AG Faktor 3 Long Daily Net Return	DE000A2GGS E2	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Continental AG Faktor 3 Short Daily Net Return	DE000A2GGS F9	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Continental AG Faktor 5 Long Daily Gross Return	DE000A2GGS G7	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Continental AG Faktor 5 Short Daily Gross Return	DE000A2GGS H5	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 3 Long Daily Net Return	DE000A2GGS J1	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 3 Short Daily Net Return	DE000A2GGS K9	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 5 Long Daily Gross Return	DE000A2GGS L7	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 5 Short Daily Gross Return	DE000A2GGS M5	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Bank AG Faktor 3 Long Daily Net Return	DE000A2GGS N3	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Bank AG Faktor 3 Short Daily Net Return	DE000A2GGS P8	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Deutsche Bank AG Faktor 5 Long Daily Gross Return	DE000A2GGSQ6	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Bank AG Faktor 5 Short Daily Gross Return	DE000A2GGSR4	18.09.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Adidas AG Faktor 3 Long Daily Net Return	DE000A2BLV35	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Adidas AG Faktor 3 Short Daily Gross Return	DE000A2BLV43	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Adidas AG Faktor 5 Long Daily Net Return	DE000A2BLV50	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Adidas AG Faktor 5 Short Daily Gross Return	DE000A2BLV68	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Lufthansa AG Faktor 3 Long Daily Net Return	DE000A2BLV76	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Lufthansa AG Faktor 3 Short Daily Gross Return	DE000A2BLV84	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Lufthansa AG Faktor 5 Long Daily Net Return	DE000A2BLV92	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Lufthansa AG Faktor 5 Short Daily Gross Return	DE000A2BLWA3	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Post AG Faktor 3 Long Daily Net Return	DE000A2BLWB1	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Post AG Faktor 3 Short Daily Gross Return	DE000A2BLWC9	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Post AG Faktor 5 Long Daily Net Return	DE000A2BLWD7	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Post AG Faktor 5 Short Daily Gross Return	DE000A2BLWE5	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Telekom AG Faktor 3 Long Daily Net Return	DE000A2BLWF2	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Telekom AG Faktor 3 Short Daily Gross Return	DE000A2BLWG0	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Telekom AG Faktor 5 Long Daily Net Return	DE000A2BLWH8	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Telekom AG Faktor 5 Short Daily Gross Return	DE000A2BLWJ4	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
E.On SE Faktor 3 Long Daily Net Return	DE000A2BLWK2	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
E.On SE Faktor 3 Short Daily Gross Return	DE000A2BLWL0	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

E.On SE Faktor 5 Long Daily Net Return	DE000A2BLWM8	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
E.On SE Faktor 5 Short Daily Gross Return	DE000A2BLWN6	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius SE & Co. KGaA Faktor 3 Long Daily Net Return	DE000A2BLWP1	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius SE & Co. KGaA Faktor 3 Short Daily Gross Return	DE000A2BLWQ9	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius SE & Co. KGaA Faktor 5 Long Daily Net Return	DE000A2BLWR7	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius SE & Co. KGaA Faktor 5 Short Daily Gross Return	DE000A2BLWS5	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Infineon Technologies AG Faktor 3 Long Daily Net Return	DE000A2BLWT3	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Infineon Technologies AG Faktor 3 Short Daily Gross Return	DE000A2BLWU1	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Infineon Technologies AG Faktor 5 Long Daily Net Return	DE000A2BLWV9	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Infineon Technologies AG Faktor 5 Short Daily Gross Return	DE000A2BLWW7	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Merck KGaA Faktor 3 Long Daily Net Return	DE000A2BLWX5	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Merck KGaA Faktor 3 Short Daily Gross Return	DE000A2BLWY3	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Merck KGaA Faktor 5 Long Daily Net Return	DE000A2BLWZ0	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Merck KGaA Faktor 5 Short Daily Gross Return	DE000A2BLW00	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Münchener Rückversicherungs-Gesellschaft AG Faktor 3 Long Daily Net Return	DE000A2BLW18	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Münchener Rückversicherungs-Gesellschaft AG Faktor 3 Short Daily Gross Return	DE000A2BLW26	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Münchener Rückversicherungs-Gesellschaft AG Faktor 5 Long Daily Net Return	DE000A2BLW34	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Münchener Rückversicherungs-Gesellschaft AG Faktor 5 Short Daily Gross Return	DE000A2BLW42	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
RWE AG Faktor 3 Long Daily Net Return	DE000A2BLW59	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
RWE AG Faktor 3 Short Daily Gross Return	DE000A2BLW67	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

RWE AG Faktor 5 Long Daily Net Return	DE000A2BLW75	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
RWE AG Faktor 5 Short Daily Gross Return	DE000A2BLW83	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
SAP SE Faktor 3 Long Daily Net Return	DE000A2BLW91	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
SAP SE Faktor 3 Short Daily Gross Return	DE000A2BLXA1	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
SAP SE Faktor 5 Long Daily Net Return	DE000A2BLXB9	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
SAP SE Faktor 5 Short Daily Gross Return	DE000A2BLXC7	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Siemens AG Faktor 3 Long Daily Net Return	DE000A2BLXD5	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Siemens AG Faktor 3 Short Daily Gross Return	DE000A2BLXE3	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Siemens AG Faktor 5 Long Daily Net Return	DE000A2BLXF0	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Siemens AG Faktor 5 Short Daily Gross Return	DE000A2BLXG8	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ThyssenKrupp AG Faktor 3 Long Daily Net Return	DE000A2BLXH6	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ThyssenKrupp AG Faktor 3 Short Daily Gross Return	DE000A2BLXJ2	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ThyssenKrupp AG Faktor 5 Long Daily Net Return	DE000A2BLXK0	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ThyssenKrupp AG Faktor 5 Short Daily Gross Return	DE000A2BLXL8	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Volkswagen AG (Vz.) Faktor 3 Long Daily Net Return	DE000A2BLXM6	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Volkswagen AG (Vz.) Faktor 3 Short Daily Gross Return	DE000A2BLXN4	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Volkswagen AG (Vz.) Faktor 5 Long Daily Net Return	DE000A2BLXP9	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Volkswagen AG (Vz.) Faktor 5 Short Daily Gross Return	DE000A2BLXQ7	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Vonovia SE Faktor 3 Long Daily Net Return	DE000A2BLXR5	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Vonovia SE Faktor 3 Short Daily Gross Return	DE000A2BLXS3	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Vonovia SE Faktor 5 Long Daily Net Return	DE000A2BLXT1	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Vonovia SE Faktor 5 Short Daily Gross Return	DE000A2BLXU9	16.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Adidas AG Faktor 8 Long Daily Net Return	DE000A2G90D8	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Adidas AG Faktor 8 Short Daily Gross Return	DE000A2G90E6	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Adidas AG Faktor 10 Long Daily Net Return	DE000A2G90F3	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Adidas AG Faktor 10 Short Daily Gross Return	DE000A2G90G1	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz SE Faktor 8 Long Daily Net Return EUR Index	DE000A2G90H9	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz SE Faktor 8 Short Daily Gross Return EUR Index	DE000A2G90J5	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz SE Faktor 10 Long Daily Net Return EUR Index	DE000A2G90K3	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Allianz SE Faktor 10 Short Daily Gross Return EUR Index	DE000A2G90L1	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BASF SE Faktor 8 Long Daily Net Return EUR Index	DE000A2G90M9	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BASF SE Faktor 8 Short Daily Gross Return EUR Index	DE000A2G90N7	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BASF SE Faktor 10 Long Daily Net Return EUR Index	DE000A2G90P2	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BASF SE Faktor 10 Short Daily Gross Return EUR Index	DE000A2G90Q0	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bayer AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G90R8	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bayer AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G90S6	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bayer AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G90T4	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bayer AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G90U2	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BMW AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G90V0	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BMW AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G90W8	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

BMW AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G90X6	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
BMW AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G90Y4	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Commerzbank AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G90Z1	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Commerzbank AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G9009	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Commerzbank AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G9017	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Commerzbank AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G9025	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Continental AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G9033	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Continental AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G9041	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Continental AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G9058	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Continental AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G9066	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G92Z7	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G9207	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G9215	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Daimler AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G9223	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Bank AG Faktor 8 Long Daily Net Return EUR Index	DE000A2G9074	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Bank AG Faktor 8 Short Daily Gross Return EUR Index	DE000A2G9082	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Bank AG Faktor 10 Long Daily Net Return EUR Index	DE000A2G9090	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Bank AG Faktor 10 Short Daily Gross Return EUR Index	DE000A2G91A2	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Lufthansa AG Faktor 8 Long Daily Net Return	DE000A2G91B0	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Lufthansa AG Faktor 8 Short Daily Gross Return	DE000A2G91C8	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Deutsche Lufthansa AG Faktor 10 Long Daily Net Return	DE000A2G91D6	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Lufthansa AG Faktor 10 Short Daily Gross Return	DE000A2G91E4	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Post AG Faktor 8 Long Daily Net Return	DE000A2G91F1	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Post AG Faktor 8 Short Daily Gross Return	DE000A2G91G9	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Post AG Faktor 10 Long Daily Net Return	DE000A2G91H7	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Post AG Faktor 10 Short Daily Gross Return	DE000A2G91J3	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Telekom AG Faktor 8 Long Daily Net Return	DE000A2G91K1	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Telekom AG Faktor 8 Short Daily Gross Return	DE000A2G91L9	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Telekom AG Faktor 10 Long Daily Net Return	DE000A2G91M7	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Telekom AG Faktor 10 Short Daily Gross Return	DE000A2G91N5	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
E.On SE Faktor 8 Long Daily Net Return	DE000A2G91P0	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
E.On SE Faktor 8 Short Daily Gross Return	DE000A2G91Q8	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
E.On SE Faktor 10 Long Daily Net Return	DE000A2G91R6	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
E.On SE Faktor 10 Short Daily Gross Return	DE000A2G91S4	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius SE & Co. KGaA Faktor 8 Long Daily Net Return	DE000A2G91T2	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius SE & Co. KGaA Faktor 8 Short Daily Gross Return	DE000A2G91U0	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius SE & Co. KGaA Faktor 10 Long Daily Net Return	DE000A2G91V8	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius SE & Co. KGaA Faktor 10 Short Daily Gross Return	DE000A2G91W6	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Infineon Technologies AG Faktor 8 Long Daily Net Return	DE000A2G91X4	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Infineon Technologies AG Faktor 8 Short Daily Gross Return	DE000A2G91Y2	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Infineon Technologies AG Faktor 10 Long Daily Net Return	DE000A2G91Z9	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Infineon Technologies AG Faktor 10 Short Daily Gross Return	DE000A2G9108	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Merck KGaA Faktor 8 Long Daily Net Return	DE000A2G9116	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Merck KGaA Faktor 8 Short Daily Gross Return	DE000A2G9124	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Merck KGaA Faktor 10 Long Daily Net Return	DE000A2G9132	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Merck KGaA Faktor 10 Short Daily Gross Return	DE000A2G9140	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Münchener Rückversicherungs-Gesellschaft AG Faktor 8 Long Daily Net Return	DE000A2G9157	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Münchener Rückversicherungs-Gesellschaft AG Faktor 8 Short Daily Gross Return	DE000A2G9165	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Münchener Rückversicherungs-Gesellschaft AG Faktor 10 Long Daily Net Return	DE000A2G9173	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Münchener Rückversicherungs-Gesellschaft AG Faktor 10 Short Daily Gross Return	DE000A2G9181	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
RWE AG Faktor 8 Long Daily Net Return	DE000A2G9199	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
RWE AG Faktor 8 Short Daily Gross Return	DE000A2G92A0	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
RWE AG Faktor 10 Long Daily Net Return	DE000A2G92B8	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
RWE AG Faktor 10 Short Daily Gross Return	DE000A2G92C6	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
SAP SE Faktor 8 Long Daily Net Return	DE000A2G92D4	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
SAP SE Faktor 8 Short Daily Gross Return	DE000A2G92E2	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
SAP SE Faktor 10 Long Daily Net Return	DE000A2G92F9	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
SAP SE Faktor 10 Short Daily Gross Return	DE000A2G92G7	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Siemens AG Faktor 8 Long Daily Net Return	DE000A2G92H5	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Siemens AG Faktor 8 Short Daily Gross Return	DE000A2G92J1	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Siemens AG Faktor 10 Long Daily Net Return	DE000A2G92K9	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Siemens AG Faktor 10 Short Daily Gross Return	DE000A2G92L7	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ThyssenKrupp AG Faktor 8 Long Daily Net Return	DE000A2G92M5	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ThyssenKrupp AG Faktor 8 Short Daily Gross Return	DE000A2G92N3	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ThyssenKrupp AG Faktor 10 Long Daily Net Return	DE000A2G92P8	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ThyssenKrupp AG Faktor 10 Short Daily Gross Return	DE000A2G92Q6	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Volkswagen AG (Vz.) Faktor 8 Long Daily Net Return	DE000A2G92R4	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Volkswagen AG (Vz.) Faktor 8 Short Daily Gross Return	DE000A2G92S2	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Volkswagen AG (Vz.) Faktor 10 Long Daily Net Return	DE000A2G92T0	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Volkswagen AG (Vz.) Faktor 10 Short Daily Gross Return	DE000A2G92U8	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Vonovia SE Faktor 8 Long Daily Net Return	DE000A2G92V6	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Vonovia SE Faktor 8 Short Daily Gross Return	DE000A2G92W4	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Vonovia SE Faktor 10 Long Daily Net Return	DE000A2G92X2	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Vonovia SE Faktor 10 Short Daily Gross Return	DE000A2G92Y0	30.10.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ProSiebenSat.1 AG Faktor 3 Long Daily Net Return	DE000A2BLXV7	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ProSiebenSat.1 AG Faktor 3 Short Daily Gross Return	DE000A2BLXW5	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ProSiebenSat.1 AG Faktor 5 Long Daily Net Return	DE000A2BLXX3	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ProSiebenSat.1 AG Faktor 5 Short Daily Gross Return	DE000A2BLXY1	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ProSiebenSat.1 AG Faktor 8 Long Daily Net Return	DE000A2BLXZ8	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ProSiebenSat.1 AG Faktor 8 Short Daily Gross Return	DE000A2BLX09	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

ProSiebenSat.1 AG Faktor 10 Long Daily Net Return	DE000A2BLX17	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
ProSiebenSat.1 AG Faktor 10 Short Daily Gross Return	DE000A2BLX25	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bilfinger AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BLX90	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bilfinger AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BLYA9	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bilfinger AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BLYB7	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bilfinger AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BLYC5	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bilfinger AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BLYD3	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Bilfinger AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BLYE1	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Covestro AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BLYF8	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Covestro AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BLYG6	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Covestro AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BLYH4	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Covestro AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BLYJ0	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Covestro AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BLYK8	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Covestro AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BLYL6	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dürr AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BLYM4	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dürr AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BLYN2	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dürr AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BLYP7	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dürr AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BLYQ5	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dürr AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BLYR3	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dürr AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BLYS1	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Hugo Boss AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BLYT9	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Hugo Boss AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BLYU7	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Hugo Boss AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BLYV5	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Hugo Boss AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BLYW3	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Hugo Boss AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BLYX1	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Hugo Boss AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BLYY9	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
K+S AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BLYZ6	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
K+S AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BLY08	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
K+S AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BLY16	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
K+S AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BLY24	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
K+S AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BLY32	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
K+S AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BLY40	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
LANXESS AG Faktor 3 Long Daily Net Return	DE000A2BLY57	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
LANXESS AG Faktor 3 Short Daily Gross Return	DE000A2BLY65	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
LANXESS AG Faktor 4 Long Daily Net Return	DE000A2BLY73	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
LANXESS AG Faktor 4 Short Daily Gross Return	DE000A2BLY81	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
LANXESS AG Faktor 5 Long Daily Net Return	DE000A2BLY99	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
LANXESS AG Faktor 5 Short Daily Gross Return	DE000A2BLZA6	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Leoni AG Faktor 3 Long Daily Net Return	DE000A2BLZB4	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Leoni AG Faktor 3 Short Daily Gross Return	DE000A2BLZC2	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Leoni AG Faktor 4 Long Daily Net Return	DE000A2BLZD0	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Leoni AG Faktor 4 Short Daily Gross Return	DE000A2BLZE8	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Leoni AG Faktor 5 Long Daily Net Return	DE000A2BLZF5	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Leoni AG Faktor 5 Short Daily Gross Return	DE000A2BLZG3	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Osram Licht AG Faktor 3 Long Daily Net Return	DE000A2BLZH1	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Osram Licht AG Faktor 3 Short Daily Gross Return	DE000A2BLZJ7	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Osram Licht AG Faktor 4 Long Daily Net Return	DE000A2BLZK5	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Osram Licht AG Faktor 4 Short Daily Gross Return	DE000A2BLZL3	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Osram Licht AG Faktor 5 Long Daily Net Return	DE000A2BLZM1	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Osram Licht AG Faktor 5 Short Daily Gross Return	DE000A2BLZN9	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Salzgitter AG Faktor 3 Long Daily Net Return	DE000A2BLZP4	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Salzgitter AG Faktor 3 Short Daily Gross Return	DE000A2BLZQ2	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Salzgitter AG Faktor 4 Long Daily Net Return	DE000A2BLZR0	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Salzgitter AG Faktor 4 Short Daily Gross Return	DE000A2BLZS8	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Salzgitter AG Faktor 5 Long Daily Net Return	DE000A2BLZT6	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Salzgitter AG Faktor 5 Short Daily Gross Return	DE000A2BLZU4	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Südzucker AG Faktor 3 Long Daily Net Return	DE000A2BLZV2	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Südzucker AG Faktor 3 Short Daily Gross Return	DE000A2BLZW0	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Südzucker AG Faktor 4 Long Daily Net Return	DE000A2BLZX8	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Südzucker AG Faktor 4 Short Daily Gross Return	DE000A2BLZY6	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Südzucker AG Faktor 5 Long Daily Net Return	DE000A2BLZ23	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Südzucker AG Faktor 5 Short Daily Gross Return	DE000A2BLZ07	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aixtron SE Faktor 3 Long Daily Net Return	DE000A2BLZ15	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aixtron SE Faktor 3 Short Daily Gross Return	DE000A2BLZ23	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aixtron SE Faktor 4 Long Daily Net Return	DE000A2BLZ31	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aixtron SE Faktor 4 Short Daily Gross Return	DE000A2BLZ49	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aixtron SE Faktor 5 Long Daily Net Return	DE000A2BLZ56	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aixtron SE Faktor 5 Short Daily Gross Return	DE000A2BLZ64	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dialog Semiconductor plc Faktor 3 Long Daily Net Return	DE000A2BLZ72	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dialog Semiconductor plc Faktor 3 Short Daily Gross Return	DE000A2BLZ80	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dialog Semiconductor plc Faktor 4 Long Daily Net Return	DE000A2BLZ98	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dialog Semiconductor plc Faktor 4 Short Daily Gross Return	DE000A2BL0A7	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dialog Semiconductor plc Faktor 5 Long Daily Net Return	DE000A2BL0B5	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Dialog Semiconductor plc Faktor 5 Short Daily Gross Return	DE000A2BL0C3	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Morphosys AG Faktor 3 Long Daily Net Return	DE000A2BL0D1	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Morphosys AG Faktor 3 Short Daily Gross Return	DE000A2BL0E9	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Morphosys AG Faktor 4 Long Daily Net Return	DE000A2BL0F6	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Morphosys AG Faktor 4 Short Daily Gross Return	DE000A2BL0G4	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Morphosys AG Faktor 5 Long Daily Net Return	DE000A2BL0H2	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Morphosys AG Faktor 5 Short Daily Gross Return	DE000A2BL0J8	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Nordex AG Faktor 3 Long Daily Net Return	DE000A2BL0K6	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Nordex AG Faktor 3 Short Daily Gross Return	DE000A2BL0L4	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Nordex AG Faktor 4 Long Daily Net Return	DE000A2BL0M2	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Nordex AG Faktor 4 Short Daily Gross Return	DE000A2BL0N0	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Nordex AG Faktor 5 Long Daily Net Return	DE000A2BL0P5	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Nordex AG Faktor 5 Short Daily Gross Return	DE000A2BL0Q3	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wacker Chemie AG Faktor 3 Long Daily Net Return	DE000A2BL0R1	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wacker Chemie AG Faktor 3 Short Daily Gross Return	DE000A2BL0S9	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wacker Chemie AG Faktor 4 Long Daily Net Return	DE000A2BL0T7	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wacker Chemie AG Faktor 4 Short Daily Gross Return	DE000A2BL0U5	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wacker Chemie AG Faktor 5 Long Daily Net Return	DE000A2BL0V3	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wacker Chemie AG Faktor 5 Short Daily Gross Return	DE000A2BL0W1	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wirecard AG Faktor 3 Long Daily Net Return	DE000A2BL0X9	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wirecard AG Faktor 3 Short Daily Gross Return	DE000A2BL0Y7	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wirecard AG Faktor 4 Long Daily Net Return	DE000A2BL0Z4	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wirecard AG Faktor 4 Short Daily Gross Return	DE000A2BL001	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wirecard AG Faktor 5 Long Daily Net Return	DE000A2BL019	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wirecard AG Faktor 5 Short Daily Gross Return	DE000A2BL027	14.11.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Henkel KGaA Faktor 3 Long Daily Net Return Index	DE000A2BL043	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Henkel KGaA Faktor 3 Short Daily Gross Return Index	DE000A2BL050	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Henkel KGaA Faktor 5 Long Daily Net Return Index	DE000A2BL068	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Henkel KGaA Faktor 5 Short Daily Gross Return Index	DE000A2BL076	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Henkel KGaA Faktor 8 Long Daily Net Return Index	DE000A2BL084	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Henkel KGaA Faktor 8 Short Daily Gross Return Index	DE000A2BL092	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Henkel KGaA Faktor 10 Long Daily Net Return Index	DE000A2BL1A5	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Henkel KGaA Faktor 10 Short Daily Gross Return Index	DE000A2BL1B3	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fraport AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BL1C1	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fraport AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BL1D9	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fraport AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BL1E7	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fraport AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BL1F4	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fraport AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BL1G2	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fraport AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BL1H0	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Freenet AG Faktor 3 Long Daily Net Return EUR Index	DE000A2BL1J6	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Freenet AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2BL1K4	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Freenet AG Faktor 4 Long Daily Net Return EUR Index	DE000A2BL1L2	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Freenet AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2BL1M0	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Freenet AG Faktor 5 Long Daily Net Return EUR Index	DE000A2BL1N8	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Freenet AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2BL1P3	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Kion AG Faktor 3 Long Daily Net Return Index	DE000A2BL1Q1	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Kion AG Faktor 3 Short Daily Gross Return Index	DE000A2BL1R9	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Kion AG Faktor 4 Long Daily Net Return Index	DE000A2BL1S7	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Kion AG Faktor 4 Short Daily Gross Return Index	DE000A2BL1T5	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Kion AG Faktor 5 Long Daily Net Return Index	DE000A2BL1U3	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Kion AG Faktor 5 Short Daily Gross Return Index	DE000A2BL1V1	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Porsche Automobil Holding SE Faktor 3 Long Daily Net Return Index	DE000A2BL1W9	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Porsche Automobil Holding SE Faktor 3 Short Daily Gross Return Index	DE000A2BL1X7	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Porsche Automobil Holding SE Faktor 4 Long Daily Net Return Index	DE000A2BL1Y5	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Porsche Automobil Holding SE Faktor 4 Short Daily Gross Return Index	DE000A2BL1Z2	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Porsche Automobil Holding SE Faktor 5 Long Daily Net Return Index	DE000A2BL100	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Porsche Automobil Holding SE Faktor 5 Short Daily Gross Return Index	DE000A2BL118	06.12.2017	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
HeidelbergCement AG Faktor 5 Long Daily Net Return Index	DE000A2HAA45	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
HeidelbergCement AG Faktor 5 Short Daily Gross Return Index	DE000A2HAA52	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
HeidelbergCement AG Faktor 8 Long Daily Net Return Index	DE000A2HAA60	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
HeidelbergCement AG Faktor 8 Short Daily Gross Return Index	DE000A2HAA78	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
HeidelbergCement AG Faktor 10 Long Daily Net Return Index	DE000A2HAA86	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
HeidelbergCement AG Faktor 10 Short Daily Gross Return Index	DE000A2HAA94	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Börse AG Faktor 5 Long Daily Net Return Index	DE000A2HABA7	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Börse AG Faktor 5 Short Daily Gross Return Index	DE000A2HABB5	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Börse AG Faktor 8 Long Daily Net Return Index	DE000A2HABD1	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Börse AG Faktor 8 Short Daily Gross Return Index	DE000A2HABE9	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Deutsche Börse AG Faktor 10 Long Daily Net Return Index	DE000A2HABF6	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Deutsche Börse AG Faktor 10 Short Daily Gross Return Index	DE000A2HABG4	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Beiersdorf AG Faktor 5 Long Daily Net Return Index	DE000A2HABH2	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Beiersdorf AG Faktor 5 Short Daily Gross Return Index	DE000A2HABJ8	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Beiersdorf AG Faktor 8 Long Daily Net Return Index	DE000A2HABK6	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Beiersdorf AG Faktor 8 Short Daily Gross Return Index	DE000A2HABL4	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Beiersdorf AG Faktor 10 Long Daily Net Return Index	DE000A2HABM2	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Beiersdorf AG Faktor 10 Short Daily Gross Return Index	DE000A2HABN0	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius Medical Care SE Faktor 5 Long Daily Net Return Index	DE000A2HABP5	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius Medical Care SE Faktor 5 Short Daily Gross Return Index	DE000A2HABQ3	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius Medical Care SE Faktor 8 Long Daily Net Return Index	DE000A2HABR1	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius Medical Care SE Faktor 8 Short Daily Gross Return Index	DE000A2HABS9	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius Medical Care SE Faktor 10 Long Daily Net Return Index	DE000A2HABT7	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Fresenius Medical Care SE Faktor 10 Short Daily Gross Return Index	DE000A2HABU5	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aareal Bank AG Faktor 3 Long Daily Net Return Index	DE000A2HABV3	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aareal Bank AG Faktor 3 Short Daily Gross Return Index	DE000A2HABW1	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aareal Bank AG Faktor 4 Long Daily Net Return Index	DE000A2HABX9	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aareal Bank AG Faktor 4 Short Daily Gross Return Index	DE000A2HABY7	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aareal Bank AG Faktor 5 Long Daily Net Return Index	DE000A2HABZ4	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aareal Bank AG Faktor 5 Short Daily Gross Return Index	DE000A2HAB02	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Klöckner & Co SE AG Faktor 3 Long Daily Net Return EUR Index	DE000A2HAB10	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Klöckner & Co SE AG Faktor 3 Short Daily Gross Return EUR Index	DE000A2HAB28	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Klöckner & Co SE AG Faktor 4 Long Daily Net Return EUR Index	DE000A2HAB36	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Klöckner & Co SE AG Faktor 4 Short Daily Gross Return EUR Index	DE000A2HAB44	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Klöckner & Co SE AG Faktor 5 Long Daily Net Return EUR Index	DE000A2HAB51	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Klöckner & Co SE AG Faktor 5 Short Daily Gross Return EUR Index	DE000A2HAB69	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Evotec AG Faktor 3 Long Daily Net Return Index	DE000A2HAB77	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Evotec AG Faktor 3 Short Daily Gross Return Index	DE000A2HAB85	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Evotec AG Faktor 4 Long Daily Net Return Index	DE000A2HAB93	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Evotec AG Faktor 4 Short Daily Gross Return Index	DE000A2HACA5	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Evotec AG Faktor 5 Long Daily Net Return Index	DE000A2HACB3	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Evotec AG Faktor 5 Short Daily Gross Return Index	DE000A2HACC1	22.01.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Porsche Automobil Holding SE Faktor 6 Long Daily Net Return Index	DE000A2LZ5A8	05.03.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Porsche Automobil Holding SE Faktor 6 Short Daily Gross Return Index	DE000A2LZ5B6	05.03.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aixtron SE Faktor 6 Long Daily Net Return	DE000A2LZ5C4	05.03.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Aixtron SE Faktor 6 Short Daily Gross Return	DE000A2LZ5D2	05.03.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Morphosys AG Faktor 6 Long Daily Net Return	DE000A2LZ5E0	05.03.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Morphosys AG Faktor 6 Short Daily Gross Return	DE000A2LZ5F7	05.03.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wirecard AG Faktor 6 Long Daily Net Return	DE000A2LZ5G5	05.03.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Wirecard AG Faktor 6 Short Daily Gross Return	DE000A2LZ5H3	05.03.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

Evotec AG Faktor 6 Long Daily Net Return Index	DE000A2LZ5J9	05.03.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Evotec AG Faktor 6 Short Daily Gross Return Index	DE000A2LZ5K7	05.03.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
RWE AG Faktor 10 Short Daily Gross Return	DE000A2L0B43	23.04.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Axel Springer SE Faktor 5 Long Daily Gross Return Index	DE000A2BL142	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Axel Springer SE Faktor 5 Short Daily Net Return Index	DE000A2BL159	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Rheinmetall AG Faktor 5 Long Daily Gross Return Index	DE000A2BL167	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Rheinmetall AG Faktor 5 Short Daily Net Return Index	DE000A2BL175	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Jungheinrich AG Faktor 5 Long Daily Gross Return Index	DE000A2BL183	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Jungheinrich AG Faktor 5 Short Daily Net Return Index	DE000A2BL191	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Carl Zeiss Meditec AG Faktor 5 Long Daily Gross Return Index	DE000A2BL2A3	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Carl Zeiss Meditec AG Faktor 5 Short Daily Net Return Index	DE000A2BL2B1	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Draegerwerk AG & Co KGaA Faktor 5 Long Daily Gross Return Index	DE000A2BL2C9	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Draegerwerk AG & Co KGaA Faktor 5 Short Daily Net Return Index	DE000A2BL2D7	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Rocket Internet SE Faktor 5 Long Daily Gross Return Index	DE000A2BL2E5	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra
Rocket Internet SE Faktor 5 Short Daily Net Return Index	DE000A2BL2F2	07.05.2018	100	9:00 AM	5:39 PM	1000	10	10	Xetra	Official Closing Price	Xetra

IV. Benchmark Definitions

The following definitions shall apply for the purposes of this Benchmark documentation.

"Benchmark Administrator" means ICF BANK AG, Kaiserstrasse 1, 60311 Frankfurt, Germany.

"Benchmark Calculation Day" means every day from Monday to Friday except holidays on which the Reference Exchange is closed.

"Benchmark Calculation Fee" is a per annum fee. The Benchmark Calculation Fee is charged each calendar day, beginning as of the Benchmark Starting Date. It is calculated on the basis of a 360-day year and the most recently calculated Benchmark Closing Value. See Benchmark table in section G.II.

"Benchmark Committee" is the respective committee of ICF BANK AG that decides on the calculation, composition and possible changes to a Benchmark of the German stocks factor family of benchmarks UC.

"Benchmark Currency" means the Currency the Benchmark is calculated in. See Benchmark table in section G.II.

"Benchmark Fixing Value" is calculated for each Benchmark Calculation Day by the Benchmark Administrator in accordance with section E. of this Benchmark documentation on the basis of the reference price of the Underlying on this Benchmark Calculation Day.

"Benchmark Starting Date" Is the first day the Benchmark is being calculated. See Benchmark parameter table in section G.III.

"Benchmark Starting Value" represents the Benchmark Closing Value on Benchmark Calculation Day T=0 for the purposes of calculating the Benchmark in accordance with E. of this document. See Benchmark parameter table in section G.III.

"Derivatives Exchange" are the main exchanges where options or futures of the Underlying are traded.

"Dividend" shall mean the Dividend of the company, exclusive of which the Underlying is traded on the Reference Exchange on the Ex-Dividend day.

"Ex-Dividend Date" means the Trading Day on which the Underlying trades "Ex-Dividend" on the Reference Exchange.

"Extraordinary Adjustment" means any of the following events as they relate to the Underlying:

- a. capital increase by way of the issue of new shares in return for contributions in cash or in kind with the grant of a subscription right, capital increase from retained earnings, issue of securities with option or conversion rights into shares, distribution of special Dividends, share split, subdivision, consolidation or reclassification of the shares
- b. probable or definitive discontinuation of stock exchange trading in the shares as a result of a merger by absorption or new company formation or takeover of the company by another company
- c. spin-off of a division of the company in such a manner that a new independent company is created or the division is absorbed by a third company
- d. any other event, which the Benchmark Administrator may at its reasonable discretion deem to have a comparable or similar impact on the calculation of the Factor Benchmark in the event no adjustments were to be made
- e. any modification of the terms and conditions of the securities representing shares by their issuers
- f. discontinuation of the stock exchange quotation of the securities representing shares or of the shares underlying them
- g. insolvency of the issuer of the securities representing shares
- h. end of the term of the securities representing shares as a result of termination by the issuer of the securities representing shares

For ADRs and GDRs or any other securities representing shares and other Dividend-bearing securities (e.g. profit participation rights, participation certificates) as the Underlying the provisions specified under (a) to (c) shall apply mutatis mutandis with respect to the Underlying and the issuing company.

"Fixing Price" of the Underlying for a Benchmark Calculation Day is – subject to an Extraordinary Adjustment to the calculation of the Benchmark in accordance with section E. of this document – the official closing price of the Underlying, as determined and published for that day by the Reference Exchange. If a Benchmark Calculation Day falls on a day which is not a Trading Day, the Fixing Price of the immediately preceding Benchmark Calculation Day shall continue to apply. If no Fixing Price for the Underlying is determined or published on a Trading Day, the

Benchmark Administrator shall determine the Fixing Price of the Underlying for that day on the basis of the most recent prices set for the Underlying at its due discretion.

"Information Page" means <https://icf-markets.de/>.

"Interest Rate" means the financing rate (see section G.II), e.g. EONIA (Euro Over Night Index Average - which is a weighted average interest rate for overnight interbank money calculated act/360 by the European Central Bank since 4 January 1999), on the basis of effective turnover. If the Interest Rate is not set or published on a Benchmark Calculation Day, the Interest Rate applied on the immediately preceding Benchmark Calculation Day is used to calculate the Benchmark in accordance with section G. of this document. If the Interest Rate has neither been set nor published for ten consecutive Benchmark Calculation Days, the Benchmark Administrator has the right and obligation to stipulate in its reasonable discretion an alternative relevant Interest Rate which has functions comparable to the previous Interest Rate.

"Leverage" describes the impact that a change in the price of the Underlying has on the relevant factor Benchmark.

"Market Disruption Event" means each of the following events:

- a) the failure of the Reference Exchange to open for trading during its regular trading sessions;
- b) the suspension or restriction of trading in the Underlying on the Reference Exchange; and
- c) in general the suspension or restriction of trading in a Derivative of the Underlying on the Derivatives Exchange.

"Reference Exchange" means the exchange on which the Underlying is traded.

"Underlying" means the stock, bond, index, future, etc. which is tracked by the Benchmark. See Underlying table in section G.I.

"Underlying Price" corresponds at any time during the trading period on the Reference Exchange to the price of the Underlying.

"Split" and **"Reverse Split"** has the meaning as set out under section D.VII. and section E.V. of this document.

"Trading Day" means every day on which the Underlying is traded on the Reference Exchange.

"**Threshold Value**" indicates the maximum permitted negative (in case of a long Benchmark) or positive (in case of a short Benchmark) change in price of the Underlying compared to its most recent Fixing Value before an intraday Benchmark adjustment takes place. See the Benchmark table in section G.II.

"**VWAP**" means volume weighted average price of the Underlying. See section E.II of this document.

"**Withholding Tax**" the corresponding tax level on the Benchmark Starting Date. The Benchmark Administrator may change the Withholding Tax factor at its due discretion on any Benchmark Calculation Day with prospective effect, if the relevant tax law applicable to the Benchmark changes, resulting in a change in the amount of the – after tax – Dividend virtually accruing to it. Check <https://icf-markets.de/> for current Withholding Tax value.