

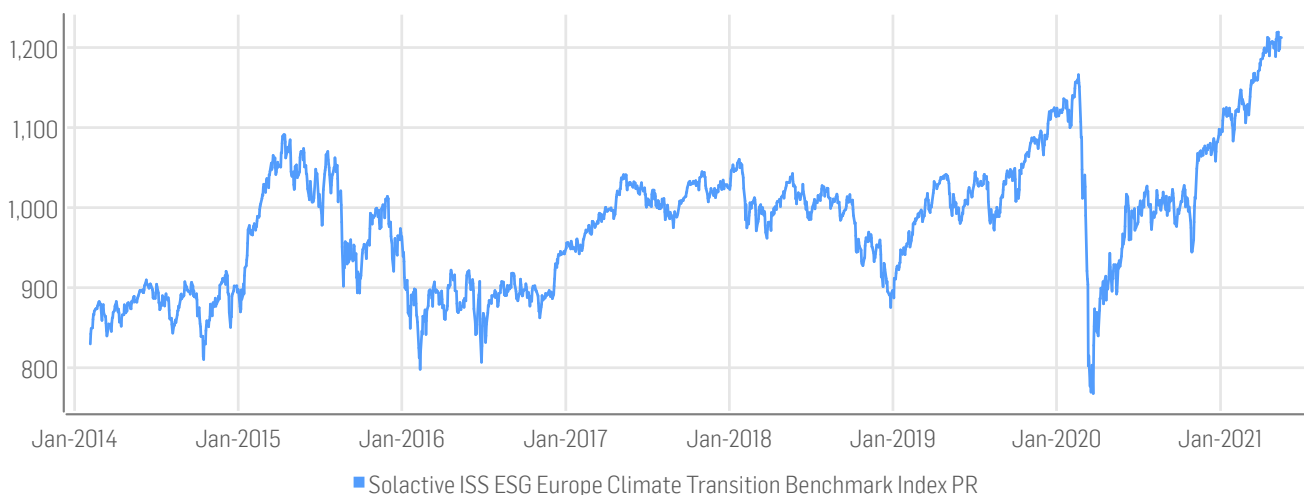
FACTSHEET - AS OF 17-May-2021

Solactive ISS ESG Europe Climate Transition Benchmark Index PR

DESCRIPTION

The Solactive ISS ESG Europe Climate Transition Benchmark Index PR is part of the Solactive ISS ESG Climate Transition Benchmark Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The series operates in line with the regulations laid out for EU Climate Transition Benchmarks (EU CTB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. It is calculated as a PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB8E7 / SLOB8E	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SCTBEUP	Last Price	1212.37
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.02.2014
Index Members	397		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.03%	5.74%	13.20%	30.81%	11.09%	21.24%
Performance (p.a.)	-	-	-	-	-	5.21%
Volatility (p.a.)	14.26%	11.82%	11.42%	15.61%	11.66%	16.83%
High	1219.27	1219.27	1219.27	1219.27	1219.27	1219.27
Low	1188.75	1105.92	1058.06	926.80	1083.17	767.83
Sharpe Ratio	0.02	2.20	2.55	2.04	2.82	0.34
Max. Drawdown	-1.97%	-3.55%	-3.71%	-8.10%	-3.71%	-34.15%
VaR 95 \ 99				-24.9% \ -47.3%		-24.0% \ -55.3%
CVaR 95 \ 99				-37.7% \ -57.2%		-43.9% \ -83.4%

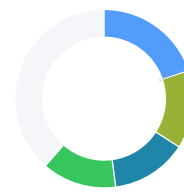
Composition by Currencies

- EUR 50.7%
- GBP 20.9%
- CHF 13.6%
- SEK 7.5%
- Others 7.3%



Composition by Countries

- GB 19.9%
- DE 14.2%
- FR 13.8%
- CH 13.5%
- Others 38.6%



TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	3.21%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.48%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.25%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.98%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.89%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.51%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.36%
SIEMENS AG	SIE GY Equity	DE	EUR	1.34%
SAP SE	SAP GY Equity	DE	EUR	1.29%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.29%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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