

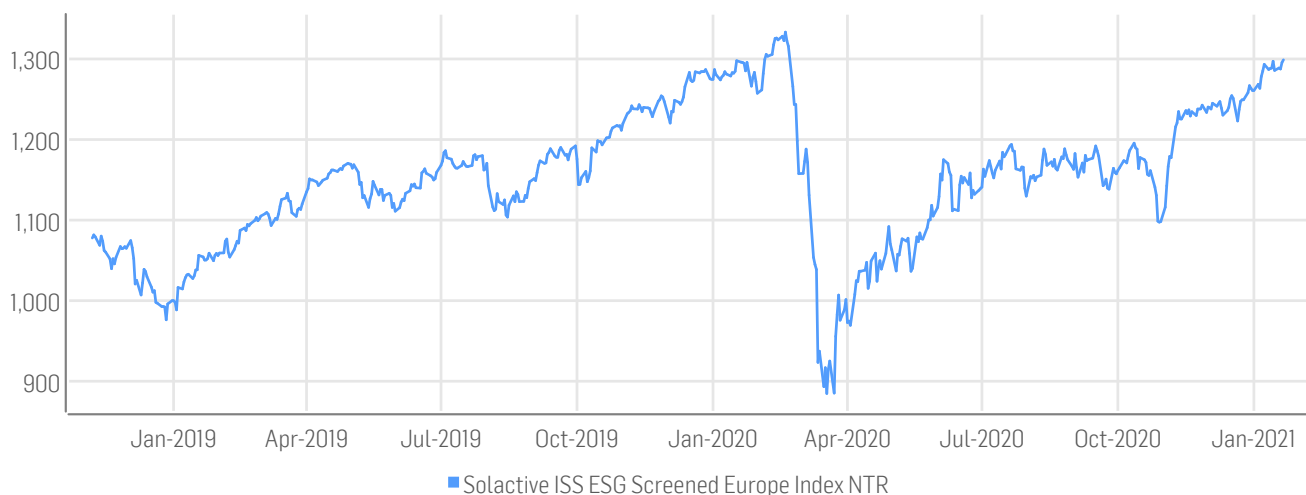
FACTSHEET - AS OF 21-Jan-2021

Solactive ISS ESG Screened Europe Index NTR

DESCRIPTION

The Solactive ISS ESG Screened Europe Index NTR is part of the Solactive ISS ESG Screened Index Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change. Starting from its base universe, the Solactive GBS Developed Markets Europe Large & Mid Cap Index, the Solactive ISS ESG Screened Europe Index NTR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Net Total Return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

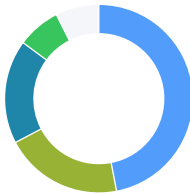
ISIN / WKN	DE000SLA60A8 / SLA60A	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	SESGEUN / .SESGEUN	Last Price	1298.88
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 21.01.2019
Index Members	378		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.99%	11.84%	11.63%	2.58%	3.01%	29.89%
Performance (p.a.)	-	-	-	-	-	13.54%
Volatility (p.a.)	8.35%	14.70%	15.34%	26.81%	8.31%	20.22%
High	1298.88	1298.88	1298.88	1333.34	1298.88	1333.34
Low	1237.11	1097.45	1097.45	884.79	1260.92	884.79
Sharpe Ratio	9.77	3.95	1.66	0.12	8.18	0.69
Max. Drawdown	-0.88%	-5.50%	-8.20%	-33.64%	-0.88%	-33.64%
VaR 95 \ 99				-50.1% \ -76.4%		-31.5% \ -61.3%
CVaR 95 \ 99				-74.8% \ -149.6%		-56.4% \ -101.4%

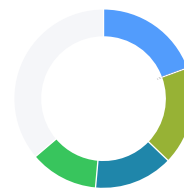
Composition by Currencies

- EUR 47.0%
- GBP 20.3%
- CHF 17.8%
- SEK 7.4%
- Others 7.5%



Composition by Countries

- GB 19.4%
- CH 17.7%
- DE 14.3%
- FR 12.3%
- Others 36.2%



TOP COMPONENTS AS OF 21-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	4.15%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.20%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.10%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.87%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.88%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.69%
SAP SE	SAP GY Equity	DE	EUR	1.66%
SIEMENS AG	SIE GY Equity	DE	EUR	1.55%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.52%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.47%

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