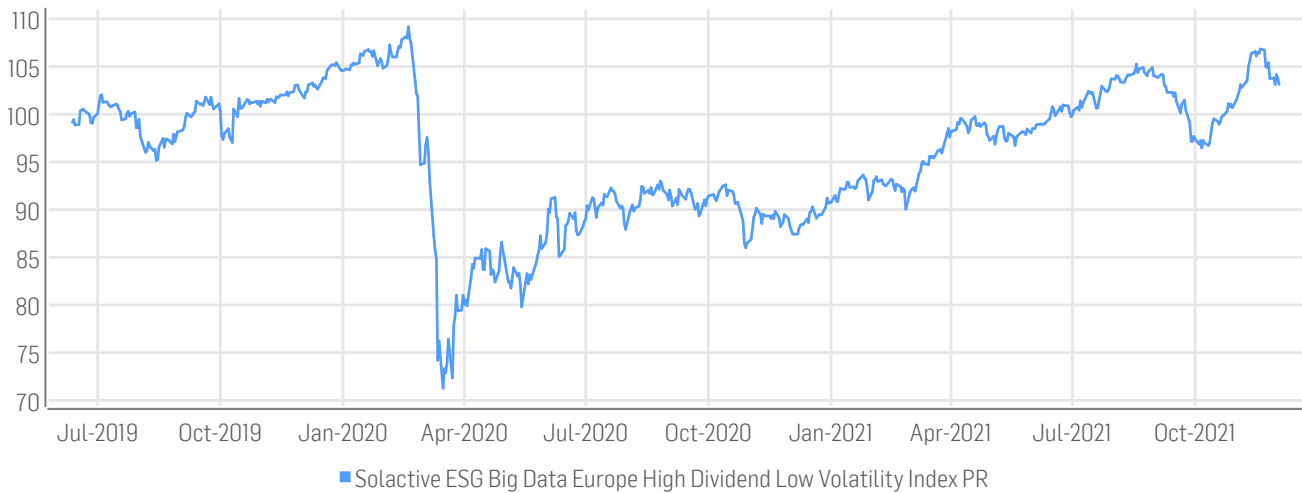


FACTSHEET - AS OF 03-Dec-2021

Solactive ESG Big Data Europe High Dividend Low Volatility Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8H16 / SLA8H1	Base Value / Base Date	100 Points / 07.02.2007
Bloomberg / Reuters	SOBIGESG Index / .SOBIGESG	Last Price	103.13
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.02.2007
Index Members	29		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.70%	-0.68%	4.29%	17.10%	13.65%	4.00%
Performance (p.a.)	-	-	-	-	-	1.60%
Volatility (p.a.)	11.47%	10.97%	9.41%	9.65%	9.63%	18.38%
High	106.84	106.84	106.84	106.84	106.84	109.17
Low	102.41	96.46	96.46	88.07	90.04	71.28
Sharpe Ratio	0.83	-0.20	1.00	1.85	1.60	0.11
Max. Drawdown	-3.48%	-7.44%	-8.35%	-8.35%	-8.35%	-34.71%
VaR 95 \ 99				-16.0% \ -25.8%		-23.5% \ -58.5%
CVaR 95 \ 99				-23.2% \ -32.4%		-48.4% \ -106.4%

COMPOSITION BY CURRENCIES

- EUR 37.2%
- SEK 19.4%
- GBP 16.2%
- DKK 14.9%
- Others 12.3%



COMPOSITION BY COUNTRIES

- SE 19.4%
- FR 18.1%
- GB 15.0%
- DK 14.9%
- Others 32.6%



TOP COMPONENTS AS OF 03-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
ICA GRUPPEN AB	ICA SS Equity	SE	SEK	9.14%
AXFOOD AB	AXFO SS Equity	SE	SEK	8.24%
TRYG AS	TRYG DC Equity	DK	DKK	7.65%
BUREAU VERITAS SA	BVI FP Equity	FR	EUR	7.52%
PENNON GROUP PLC	PNN LN Equity	GB	GBP	7.44%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	7.36%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	7.26%
SILTRONIC AG	WAF GY Equity	DE	EUR	7.24%
SCHINDLER HOLDING AG	SCHP SE Equity	CH	CHF	7.18%
GREAT PORTLAND ESTATES PLC	GPOR LN Equity	GB	GBP	6.50%

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