

FACTSHEET - AS OF 02-May-2022

Solactive German ESG Dividend Leaders Index NTR

HISTORICAL PERFORMANCE



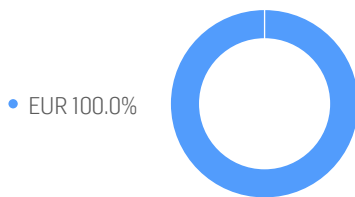
CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | DE000SLA93W3 | Base Value / Base Date | 100 Points / 03.02.2020 |
| Bloomberg / Reuters | - / .SOGESGDN | Last Price | 108.25 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | SEK | History | Available daily back to 03.02.2020 |
| Index Members | 20 | | |

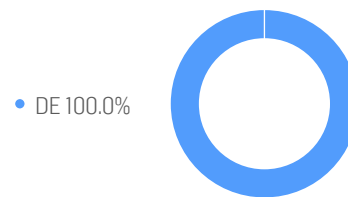
STATISTICS

| SEK | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|------------------|
| Performance | -0.63% | -11.73% | -6.25% | -2.38% | -8.80% | 8.29% |
| Performance (p.a.) | | | | | | 3.62% |
| Volatility (p.a.) | 12.31% | 26.59% | 21.26% | 17.27% | 23.93% | 27.30% |
| High | 109.91 | 125.06 | 125.06 | 125.06 | 125.06 | 125.06 |
| Low | 105.99 | 101.90 | 101.90 | 101.90 | 101.90 | 58.03 |
| Max. Drawdown | -2.91% | -18.52% | -18.52% | -18.52% | -18.52% | -44.18% |
| VaR 95 \ 99 | | | | -28.4% \ -58.2% | | -38.6% \ -88.1% |
| CVaR 95 \ 99 | | | | -46.7% \ -74.9% | | -72.0% \ -128.9% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-May-2022

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------------------|----------------|---------|----------|------------------|
| HUGO BOSS AG | BOSS GY Equity | DE | EUR | 8.29% |
| FRENET AG | FNTN GY Equity | DE | EUR | 7.78% |
| TELEFONICA DEUTSCHLAND HOLDING AG | O2D GY Equity | DE | EUR | 7.13% |
| TALANX AG | TLX GY Equity | DE | EUR | 6.25% |
| ALLIANZ SE | ALV GY Equity | DE | EUR | 5.72% |
| HANNOVER RUCK SE | HNRI GY Equity | DE | EUR | 5.30% |
| METRO AG | B4B GY Equity | DE | EUR | 5.18% |
| MUNICH REINSURANCE COMPANY | MUV2 GY Equity | DE | EUR | 5.09% |
| BAYERISCHE MOTOREN WERKE AG | BMW GY Equity | DE | EUR | 5.01% |
| MERCEDES-BENZ GROUP AG | MBG GY Equity | DE | EUR | 4.85% |

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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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