

FACTSHEET - AS OF 28-Mar-2023

Solactive ISS ESG Screened Sweden Small Cap Tradable Index NTR

HISTORICAL PERFORMANCE



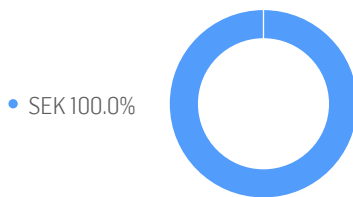
CHARACTERISTICS

ISIN / WKN	DE000SLA9KS5 / SLA9KS	Base Value / Base Date	1000 Points / 31.05.2019
Bloomberg / Reuters	SESGSSTN Index / .SESGSSTN	Last Price	1343.16
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 31.05.2019
Index Members	101		

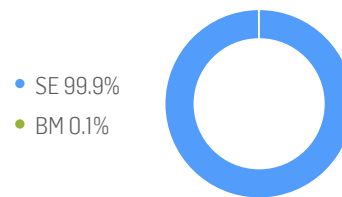
STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.66%	2.87%	18.00%	-21.15%	2.56%	27.58%
Performance (p.a.)						7.12%
Volatility (p.a.)	22.81%	23.59%	25.67%	26.76%	23.56%	24.32%
High	1455.74	1538.55	1538.55	1720.12	1538.55	1949.17
Low	1338.16	1305.69	1138.28	1138.28	1309.69	774.49
Max. Drawdown	-8.08%	-13.02%	-13.02%	-33.83%	-13.02%	-41.60%
VaR 95 \ 99				-45.7% \ -63.1%		-40.7% \ -65.4%
CVaR 95 \ 99				-56.0% \ -65.9%		-60.2% \ -93.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 28-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
SKF AB CLASS B	SKFB SS Equity	SE	SEK	4.33%
TRELLEBORG AB CLASS B	TRELB SS Equity	SE	SEK	3.51%
SSAB (SSAB SWEDISH STEEL) AB ORD B	SSABB SS Equity	SE	SEK	3.23%
INDUTRADE AB	INDT SS Equity	SE	SEK	3.15%
BEIJER REF AB	BEIJB SS Equity	SE	SEK	3.15%
SKANSKA AB CLASS B	SKAB SS Equity	SE	SEK	3.06%
TELE2 AB	TEL2B SS Equity	SE	SEK	3.01%
GETINGE AB CLASS B	GETIB SS Equity	SE	SEK	2.89%
SECURITAS AB CLASS B	SECUB SS Equity	SE	SEK	2.47%
ADDTTECH AB	ADDTB SS Equity	SE	SEK	2.45%

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