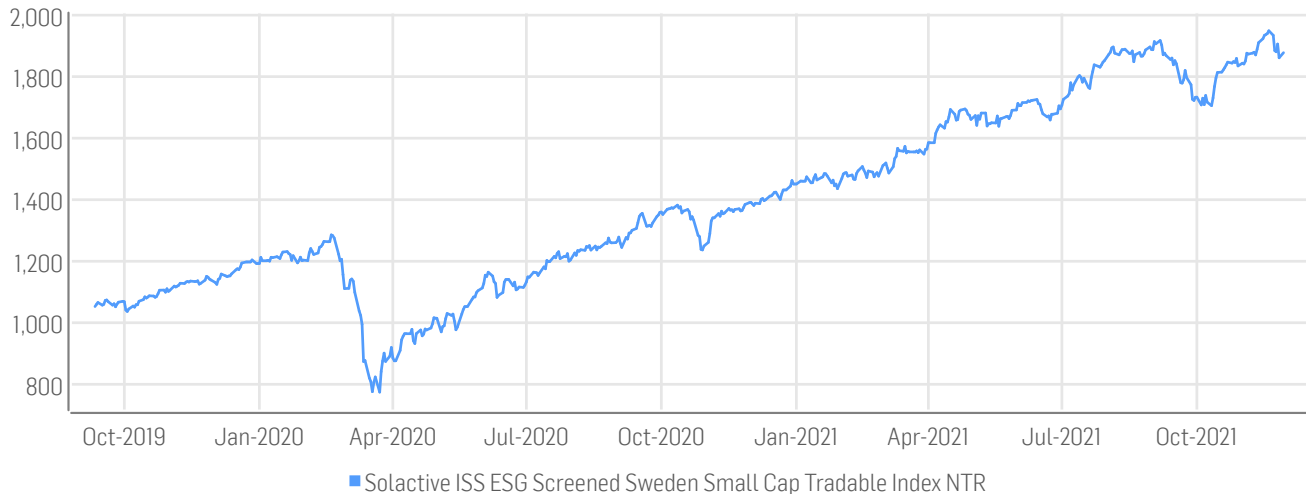


FACTSHEET - AS OF 29-Nov-2021

Solactive ISS ESG Screened Sweden Small Cap Tradable Index NTR

HISTORICAL PERFORMANCE



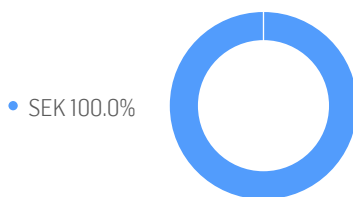
CHARACTERISTICS

ISIN / WKN	DE000SLA9KS5 / SLA9KS	Base Value / Base Date	1000 Points / 31.05.2019
Bloomberg / Reuters	SESGSSTN Index / .SESGSSTN	Last Price	1877.87
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	99		

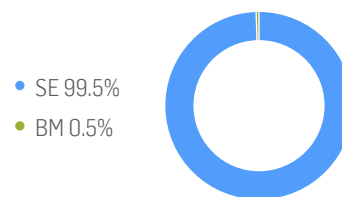
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.35%	-0.55%	10.10%	35.24%	29.42%	78.37%
Performance (p.a.)	-	-	-	-	-	29.82%
Volatility (p.a.)	16.41%	17.78%	15.41%	14.90%	15.13%	22.54%
High	1949.17	1949.17	1949.17	1949.17	1949.17	1949.17
Low	1841.05	1705.64	1659.03	1387.32	1435.69	774.49
Sharpe Ratio	1.99	-0.13	1.40	2.41	2.16	1.32
Max. Drawdown	-4.51%	-11.05%	-11.05%	-11.05%	-11.05%	-39.76%
VaR 95 \ 99				-23.3% \ -41.3%		-32.0% \ -67.3%
CVaR 95 \ 99				-34.4% \ -48.7%		-62.0% \ -114.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 29-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
GETINGE AB CLASS B	GETIB SS Equity	SE	SEK	3.39%
BOLIDEN AB	BOL SS Equity	SE	SEK	3.35%
SKANSKA AB CLASS B	SKAB SS Equity	SE	SEK	3.04%
FASTIGHETS BALDER AB CLASS B	BALDB SS Equity	SE	SEK	2.91%
CASTELLUM AB	CAST SS Equity	SE	SEK	2.83%
INDUTRADE AB	INDT SS Equity	SE	SEK	2.76%
TELE2 AB	TEL2B SS Equity	SE	SEK	2.64%
BEIJER REF AB	BEIJB SS Equity	SE	SEK	2.54%
SAGAX AB-B	SAGAB SS Equity	SE	SEK	2.52%
ELECTROLUX AB CLASS B	ELUXB SS Equity	SE	SEK	2.39%

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