

FACTSHEET - AS OF 10-Jul-2025

Solactive ISS ESG Screened Nordics All Cap Index PR

DESCRIPTION

The Solactive ISS ESG Screened Nordics Index PR aims to track all companies listed on Nasdaq Stockholm, Nasdaq Copenhagen, Nasdaq Helsinki, or Oslo Børs 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. The index is calculated as a Price Return index in SEK.

HISTORICAL PERFORMANCE



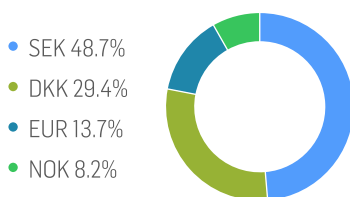
CHARACTERISTICS

ISIN / WKN	DE000SLOAVX2 / SLOAVX	Base Value / Base Date	1000 Points / 29.05.2020
Bloomberg / Reuters	/ .SESGNACP	Last Price	1563.02
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 29.05.2020
Index Members	651		

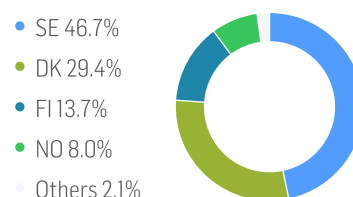
STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.19%	13.96%	-3.13%	-13.61%	-2.20%	56.30%
Performance (p.a.)						9.13%
Volatility (p.a.)	13.13%	14.61%	18.76%	17.03%	18.29%	14.94%
High	1565.97	1565.97	1704.51	1809.25	1704.51	1822.72
Low	1489.77	1371.57	1303.45	1303.45	1303.45	992.14
Max. Drawdown	-4.87%	-4.87%	-23.53%	-27.96%	-23.53%	-28.49%
VaR 95 \ 99				-30.5% \ -60.0%		-24.5% \ -44.1%
CVaR 95 \ 99				-48.8% \ -66.9%		-36.1% \ -54.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	14.01%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	4.32%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	4.01%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	3.02%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	2.95%
DSV AS	DSV DC Equity	DK	DKK	2.87%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	1.89%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	1.67%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	1.67%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	1.60%

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