

FACTSHEET - AS OF 06-Jun-2025

Solactive ISS ESG Screened Paris Aligned Nordic Index TR

DESCRIPTION

The Solactive ISS ESG Screened Paris Aligned Nordic Index Series aims to track various size and regional segments of the Nordic stock market. The underlying assets are selected in such a manner that the resulting benchmark portfolio's GHG emissions are aligned with the long-term global warming target of the Paris Climate Agreement, including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. In addition, certain activities are excluded from the index based fixed revenue thresholds. The series operates in line with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. The Solactive ISS ESG Screened Paris Aligned Nordic Index TR is calculated as a TR version in SEK.

HISTORICAL PERFORMANCE



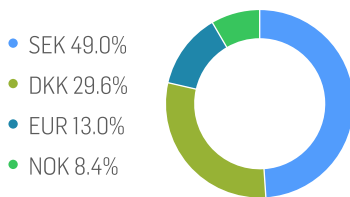
CHARACTERISTICS

ISIN / WKN	DE000SL0DX0 / SL0DX0	Base Value / Base Date	1000 Points / 12.06.2020
Bloomberg / Reuters	/ .SSPABNOT	Last Price	1664.92
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 12.06.2020
Index Members	448		

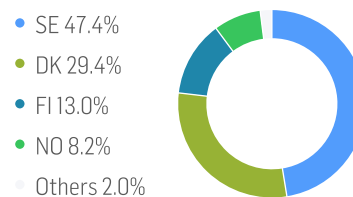
STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	5.32%	-1.69%	-7.32%	-9.39%	-0.86%	66.49%
Performance (p.a.)						10.77%
Volatility (p.a.)	12.46%	22.10%	18.89%	16.16%	18.67%	14.83%
High	1664.92	1679.23	1793.65	1896.06	1773.04	1896.06
Low	1577.66	1389.08	1389.08	1389.08	1389.08	1000.00
Max. Drawdown	-2.86%	-17.98%	-22.68%	-26.74%	-21.66%	-26.74%
VaR 95 \ 99				-28.3% \ -57.1%		-24.6% \ -42.3%
CVaR 95 \ 99				-46.2% \ -63.1%		-35.2% \ -51.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	14.02%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	3.08%
DSV AS	DSV DC Equity	DK	DKK	2.84%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	2.61%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	1.80%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	1.67%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	1.54%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	1.50%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	1.47%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	1.39%

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