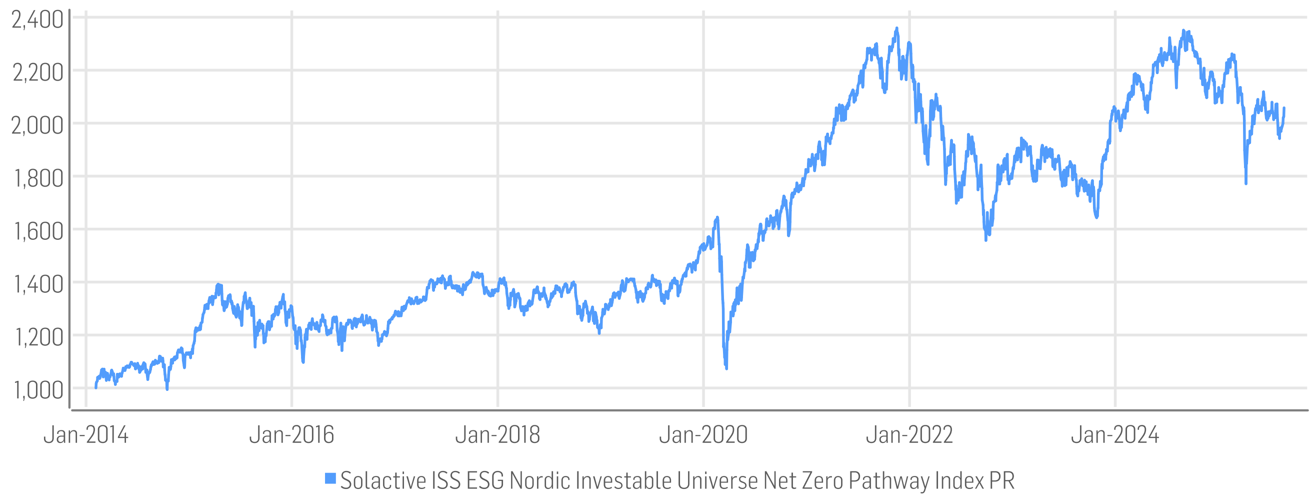
FACTSHEET - AS OF 22-Aug-2025
Solactive ISS ESG Nordic Investable Universe Net Zero Pathway Index PR

DESCRIPTION

The Solactive ISS ESG Nordic Investable Universe Net Zero Pathway Index PR aims to represent Developed Market Nordics securities in a fashion that complies with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB). It also aims to implement recommendations published by the IIGCC in their Net Zero investment Framework.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0G1U3 / SL0G1U	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SONONTZP	Last Price	2058.09
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.02.2014
Index Members	181		

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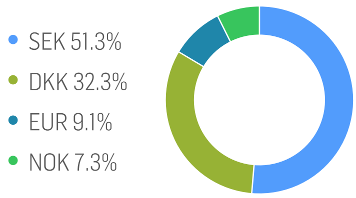
STATISTICS

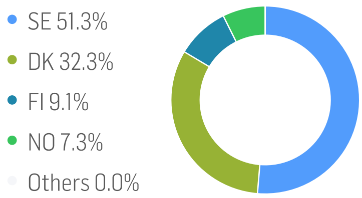
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.52%	0.93%	-8.45%	-11.20%	-2.07%	105.81%
Performance (p.a.)						6.45%
Volatility (p.a.)	16.63%	13.20%	20.49%	17.11%	18.94%	17.70%
High	2072.73	2118.66	2257.76	2351.15	2261.86	2359.74
Low	1942.03	1942.03	1771.07	1771.07	1771.07	994.05
Sharpe Ratio*	0.28	0.15	-0.89	-0.78	-0.27	0.26
Max. Drawdown	-6.31%	-8.34%	-21.56%	-24.67%	-21.70%	-34.82%
VaR 95 \ 99				-27.8% \ -55.2%		-29.3% \ -47.2%
CVaR 95 \ 99				-44.7% \ -87.3%		-42.9% \ -69.3%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	7.38%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	3.53%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	3.14%
DSV AS	DSV DC Equity	DK	DKK	3.02%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	2.12%
LIFCO AB	LIFCOB SS Equity	SE	SEK	2.04%
SWECO AB-B S	SWECB SS Equity	SE	SEK	1.96%
SVENSKA CELLULOSA AKTIEBOLAGET CLASS B	SCAB SS Equity	SE	SEK	1.95%
INDUTRADE AB	INDT SS Equity	SE	SEK	1.95%
MYCRONIC AB	MYCR SS Equity	SE	SEK	1.93%

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