FACTSHEET - AS OF 08-Nov-2024
Solactive ISS ESG Nordic Investable Universe Net Zero Pathway Index NTR

DESCRIPTION

The Solactive ISS ESG Nordic Investable Universe Net Zero Pathway Index NTR 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	DE000SLOG1V1 / SLOG1V	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	SONONTZN Index/ .SONONTZN	Last Price	2649.87
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	167		

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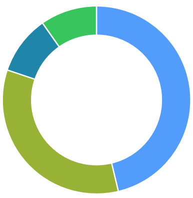
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.86%	-2.32%	0.58%	20.03%	7.17%	164.99%
Performance (p.a.)						9.48%
Volatility (p.a.)	11.03%	11.24%	13.52%	13.92%	13.40%	17.64%
High	2762.19	2859.12	2859.12	2859.12	2859.12	2859.12
Low	2612.08	2612.08	2592.55	2198.27	2371.42	1000.00
Sharpe Ratio*	-3.74	-1.09	-0.15	1.23	0.39	0.36
Max. Drawdown	-5.43%	-8.64%	-8.64%	-8.64%	-8.64%	-34.72%
VaR 95 \ 99				-21.4% \ -35.4%		-29.2% \ -46.5%
CVaR 95 \ 99				-30.3% \ -51.9%		-42.4% \ -67.7%

* 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).

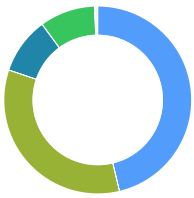
COMPOSITION BY CURRENCIES

- SEK 46.3%
- DKK 33.9%
- NOK 10.1%
- EUR 9.7%



COMPOSITION BY COUNTRIES

- SE 46.3%
- DK 33.9%
- FI 9.7%
- NO 9.6%
- Others 0.5%



TOP COMPONENTS AS OF 08-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	7.16%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	2.95%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	2.81%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	2.65%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	2.35%
PANDORA A/S	PNDORA DC Equity	DK	DKK	2.30%
GENMAB A/S	GMAB DC Equity	DK	DKK	2.09%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	2.00%
MOWI ASA	MOWI NO Equity	NO	NOK	1.85%
DSV AS	DSV DC Equity	DK	DKK	1.85%

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