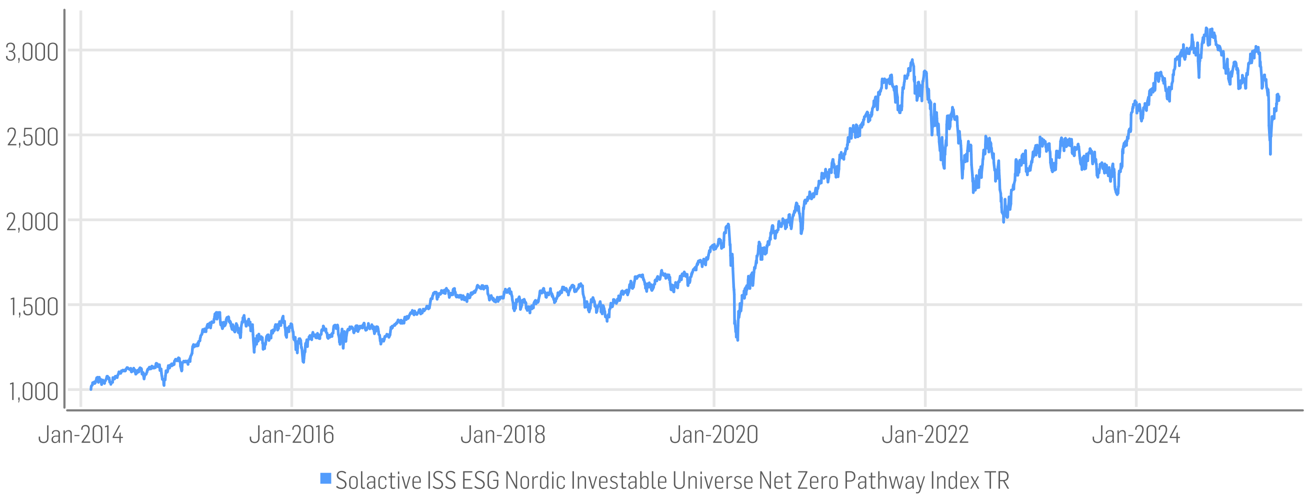
FACTSHEET - AS OF 09-May-2025
Solactive ISS ESG Nordic Investable Universe Net Zero Pathway Index TR

DESCRIPTION

The Solactive ISS ESG Nordic Investable Universe Net Zero Pathway Index TR 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	DE000SL0G1W9 / SL0G1W	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SONONTZT	Last Price	2726.46
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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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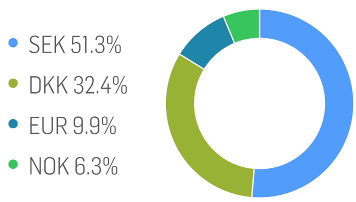
STATISTICS

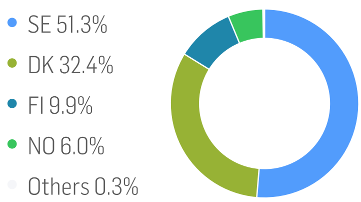
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	14.26%	-8.26%	-6.11%	-6.03%	-2.87%	172.65%
Performance (p.a.)						9.32%
Volatility (p.a.)	29.71%	25.51%	20.67%	17.47%	22.38%	17.78%
High	2739.90	3021.57	3021.57	3130.34	3021.57	3130.34
Low	2386.13	2386.13	2386.13	2386.13	2386.13	1000.00
Sharpe Ratio*	13.63	-1.24	-0.69	-0.47	-0.45	0.40
Max. Drawdown	-1.38%	-21.03%	-21.03%	-23.77%	-21.03%	-34.68%
VaR 95 \ 99				-26.1% \ -54.6%		-29.3% \ -47.4%
CVaR 95 \ 99				-48.0% \ -86.6%		-43.1% \ -69.9%

* 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 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	6.74%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	3.88%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	3.55%
LIFCO AB	LIFCOB SS Equity	SE	SEK	2.63%
PANDORA A/S	PNDORA DC Equity	DK	DKK	2.47%
GENMAB A/S	GMAB DC Equity	DK	DKK	2.24%
INDUTRADE AB	INDT SS Equity	SE	SEK	2.22%
NORDIC SEMICONDUCTOR ASA	NOD NO Equity	NO	NOK	2.20%
ALK-ABELLO A/S	ALKB DC Equity	DK	DKK	2.20%
SWECO AB-B S	SWECB SS Equity	SE	SEK	2.19%

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