

FACTSHEET - AS OF 06-Jun-2025

Solactive ISS ESG Filtered Sweden PAB SEK Index NTR

DESCRIPTION

The Solactive ISS ESG Filtered Sweden PAB Index NTR aims to track the Swedish 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 on fixed revenue thresholds, these include the production and distribution of alcohol, gambling, pornography, civil firearms and military equipment. 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 European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. The index is calculated as a NTR version in SEK.

HISTORICAL PERFORMANCE



CHARACTERISTICS

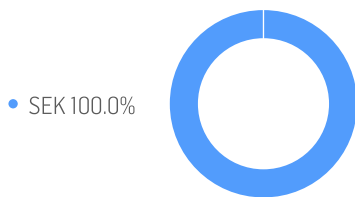
| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | SL0J5J | Base Value / Base Date | 1000 Points / 02.08.2017 |
| Bloomberg / Reuters | / .SFSPABSN | Last Price | 1852.70 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | SEK | History | Available daily back to 02.08.2017 |
| Index Members | 101 | | |

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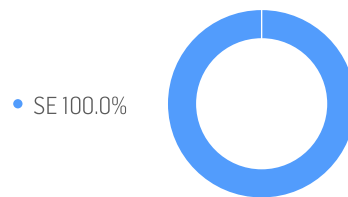
STATISTICS

| SEK | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.65% | -2.83% | -3.98% | 0.65% | -0.54% | 85.27% |
| Performance (p.a.) | | | | | | 8.18% |
| Volatility (p.a.) | 13.97% | 23.05% | 18.90% | 16.80% | 19.72% | 18.66% |
| High | 1883.91 | 1900.88 | 2047.19 | 2047.19 | 2047.19 | 2047.19 |
| Low | 1811.13 | 1622.96 | 1622.96 | 1622.96 | 1622.96 | 890.60 |
| Max. Drawdown | -3.86% | -14.88% | -20.72% | -20.72% | -20.72% | -34.50% |
| VaR 95 \ 99 | | | | -26.2% \ -58.4% | | -30.7% \ -52.7% |
| CVaR 95 \ 99 | | | | -44.0% \ -73.0% | | -45.1% \ -72.0% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--|------------------|---------|----------|------------------|
| INVESTOR AB CLASS B | INVEB SS Equity | SE | SEK | 7.01% |
| LIFCO AB | LIFCOB SS Equity | SE | SEK | 4.67% |
| INDUTRADE AB | INDT SS Equity | SE | SEK | 3.85% |
| L E LUNDBERGFORETAGEN AB CLASS B | LUNDB SS Equity | SE | SEK | 3.37% |
| SWECO AB-B S | SWECB SS Equity | SE | SEK | 3.26% |
| SVENSKA CELLULOSA AKTIEBOLAGET CLASS B | SCAB SS Equity | SE | SEK | 3.05% |
| FORTNOX AB | FNOX SS Equity | SE | SEK | 2.73% |
| EVOLUTION AB | EVO SS Equity | SE | SEK | 2.64% |
| SVENSKA HANDELSBANKEN AB CLASS A | SHBA SS Equity | SE | SEK | 2.59% |
| MYCRONIC AB | MYCR SS Equity | SE | SEK | 2.51% |

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