

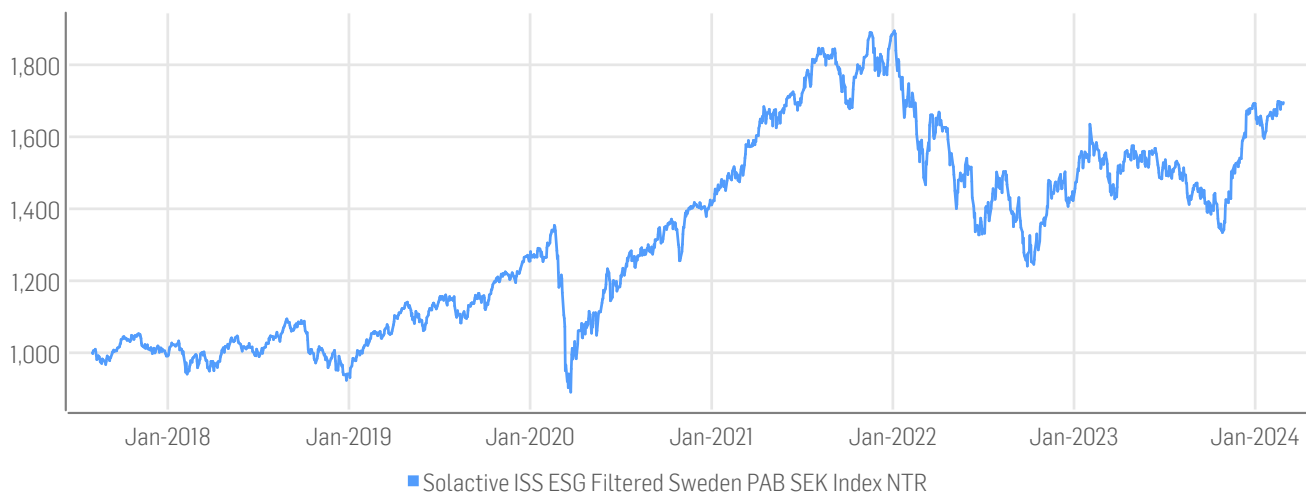
FACTSHEET - AS OF 27-Feb-2024

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



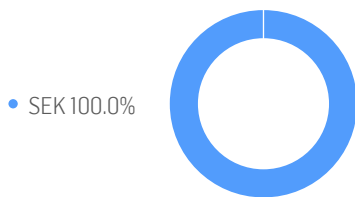
CHARACTERISTICS

ISIN / WKN	SL0J5J	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SFSPABSN	Last Price	1695.37
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	104		

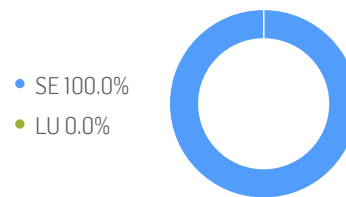
STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	2.38%	10.51%	15.68%	9.44%	0.17%	69.54%
Performance (p.a.)						8.37%
Volatility (p.a.)	10.67%	14.36%	17.68%	17.35%	12.99%	19.13%
High	1698.69	1698.69	1698.69	1698.69	1698.69	1894.56
Low	1650.09	1527.64	1333.95	1333.95	1595.61	890.60
Max. Drawdown	-1.32%	-5.73%	-9.36%	-15.31%	-5.73%	-34.50%
VaR 95 \ 99				-27.2% \ -36.2%		-31.3% \ -52.7%
CVaR 95 \ 99				-33.5% \ -45.3%		-46.0% \ -72.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 27-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	6.51%
EVOLUTION AB	EVO SS Equity	SE	SEK	4.71%
INDUTRADE AB	INDT SS Equity	SE	SEK	4.56%
LIFCO AB	LIFCOB SS Equity	SE	SEK	4.15%
SVENSKA CELLULOSA AKTIEBOLAGET CLASS B	SCAB SS Equity	SE	SEK	4.12%
MYCRONIC AB	MYCR SS Equity	SE	SEK	3.94%
ADDTTECH AB	ADDTB SS Equity	SE	SEK	3.08%
HOLMEN AB	HOLMB SS Equity	SE	SEK	3.04%
LAGERCRANTZ GROUP AB-B SHS	LAGRB SS Equity	SE	SEK	2.50%
SVENSKA HANDELSBANKEN AB CLASS A	SHBA SS Equity	SE	SEK	2.30%

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