

FACTSHEET - AS OF 07-Apr-2026

Solactive ISS ESG Screened Nordics All Cap Index NTR

DESCRIPTION

The Solactive ISS ESG Screened Nordics Index NTR aims to track all companies listed on Nasdaq Stockholm, Nasdaq Copenhagen, Nasdaq Helsinki, or Oslo Børs including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change. The index is calculated as a Net Total Return index in SEK.

HISTORICAL PERFORMANCE



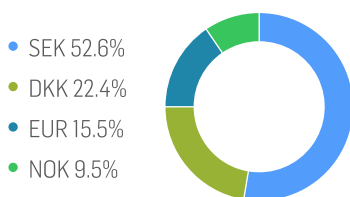
CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|---|
| ISIN / WKN | DE000SLOAVY0 / SLOAVY | Base Value / Base Date | 1000 Points / 29.05.2020 |
| Bloomberg / Reuters | SESGNACN Index / .SESGNACN | Last Price | 1801.43 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | SEK | History | Available daily back to 29.05.2020 |
| Index Members | 653 | | |

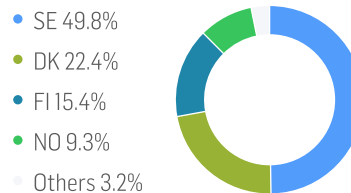
STATISTICS

| SEK | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.15% | -2.75% | 2.70% | 16.65% | -0.45% | 80.14% |
| Performance (p.a.) | | | | | | 10.57% |
| Volatility (p.a.) | 18.00% | 15.57% | 13.38% | 13.74% | 15.13% | 14.75% |
| High | 1806.30 | 1886.19 | 1886.19 | 1886.19 | 1886.19 | 2014.44 |
| Low | 1705.64 | 1705.64 | 1697.43 | 1561.37 | 1705.64 | 993.05 |
| Max. Drawdown | -4.59% | -9.57% | -9.57% | -9.57% | -9.57% | -27.20% |
| VaR 95 \ 99 | | | | -23.3% \ -39.1% | | -24.3% \ -44.1% |
| CVaR 95 \ 99 | | | | -32.4% \ -49.5% | | -35.6% \ -53.2% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------|-----------------|---------|----------|------------------|
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 6.95% |
| INVESTOR AB CLASS B | INVEB SS Equity | SE | SEK | 5.26% |
| ATLAS COPCO AB CLASS A | ATCOA SS Equity | SE | SEK | 4.08% |
| VOLVO AB CLASS B | VOLVB SS Equity | SE | SEK | 3.44% |
| NORDEA BANK ABP | NDA FH Equity | FI | EUR | 3.42% |
| DSV AS | DSV DC Equity | DK | DKK | 2.83% |
| NOKIA OYJ | NOKIA FH Equity | FI | EUR | 2.73% |
| SANDVIK AB | SAND SS Equity | SE | SEK | 2.41% |
| ASSA ABLOY AB CLASS B | ASSAB SS Equity | SE | SEK | 2.13% |
| LM ERICSSON TELEFON AB CLASS B | ERICB SS Equity | SE | SEK | 2.02% |

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