

FACTSHEET - AS OF 06-Apr-2026

Solactive ISS ESG Screened Nordics All Cap Index TR

DESCRIPTION

The Solactive ISS ESG Screened Nordics Index TR 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 Total Return index in SEK.

HISTORICAL PERFORMANCE



CHARACTERISTICS

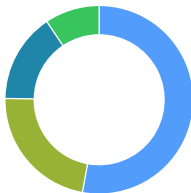
ISIN / WKN	DE000SLOAVX2 / SLOAVX	Base Value / Base Date	1000 Points / 29.05.2020
Bloomberg / Reuters	/ .SESGNACT	Last Price	1810.60
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 29.05.2020
Index Members	653		

STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	0.79%	-2.08%	2.41%	16.31%	-0.79%	81.06%
Performance (p.a.)						10.67%
Volatility (p.a.)	18.31%	15.60%	13.38%	13.80%	15.19%	14.75%
High	1824.38	1902.42	1902.42	1902.42	1902.42	2026.63
Low	1720.67	1720.67	1711.91	1556.71	1720.67	993.05
Max. Drawdown	-4.57%	-9.55%	-9.55%	-9.55%	-9.55%	-27.05%
VaR 95 \ 99				-23.3% \ -39.1%		-24.3% \ -44.0%
CVaR 95 \ 99				-32.4% \ -49.5%		-35.6% \ -53.2%

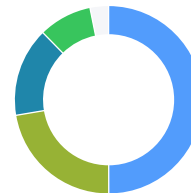
COMPOSITION BY CURRENCIES

- SEK 52.9%
- DKK 22.4%
- EUR 15.4%
- NOK 9.4%



COMPOSITION BY COUNTRIES

- SE 50.0%
- DK 22.4%
- FI 15.3%
- NO 9.2%
- Others 3.2%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	6.94%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	5.27%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	4.11%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	3.46%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	3.43%
DSV AS	DSV DC Equity	DK	DKK	2.82%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	2.65%
SANDVIK AB	SAND SS Equity	SE	SEK	2.40%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	2.14%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	2.02%

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