

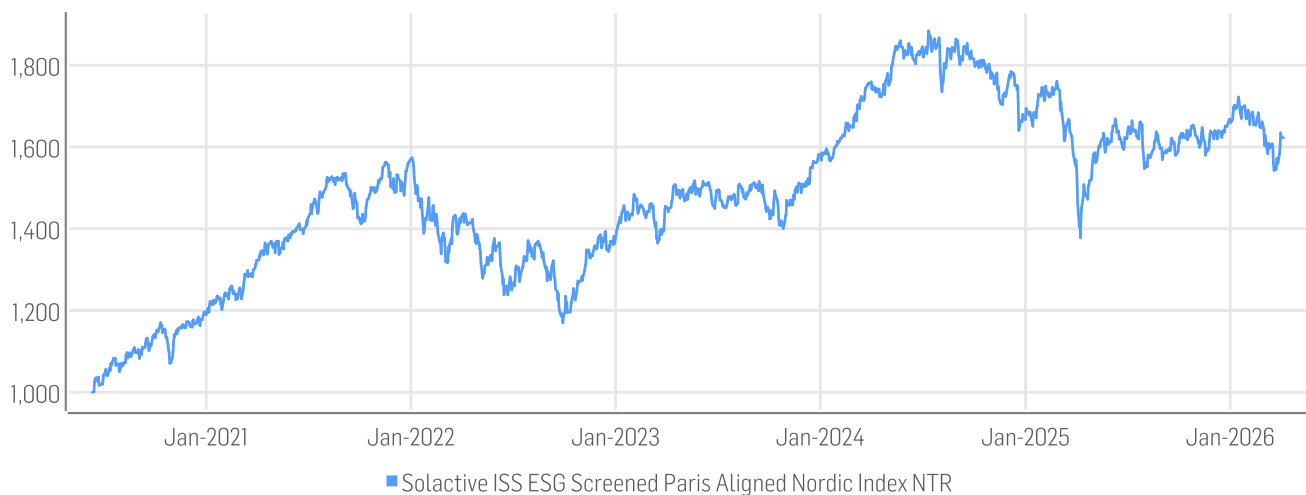
FACTSHEET - AS OF 06-Apr-2026

Solactive ISS ESG Screened Paris Aligned Nordic Index NTR

DESCRIPTION

The Solactive ISS ESG Screened Paris Aligned Nordic Index Series aims to track various size and regional segments of the Nordic 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 fixed revenue thresholds. 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 of the Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. The Solactive ISS ESG Screened Paris Aligned Nordic Index NTR is calculated as a NTR version in SEK.

HISTORICAL PERFORMANCE



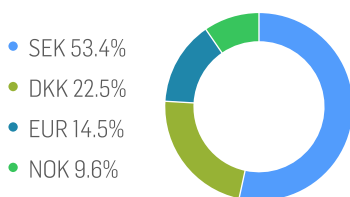
CHARACTERISTICS

ISIN / WKN	DE000SL0DXX2 / SL0DXX	Base Value / Base Date	1000 Points / 12.06.2020
Bloomberg / Reuters	SSPABNON Index / .SSPABNON	Last Price	1622.34
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 12.06.2020
Index Members	449		

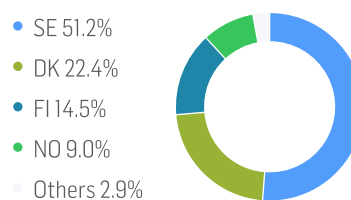
STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	1.12%	-3.38%	-0.57%	11.81%	-2.69%	62.23%
Performance (p.a.)						8.68%
Volatility (p.a.)	17.66%	15.65%	13.24%	13.48%	15.22%	14.58%
High	1634.46	1722.14	1722.14	1722.14	1722.14	1883.94
Low	1543.01	1543.01	1543.01	1450.95	1543.01	1000.00
Max. Drawdown	-4.12%	-10.40%	-10.40%	-10.40%	-10.40%	-26.86%
VaR 95 \ 99				-22.6% \ -37.9%		-24.3% \ -41.9%
CVaR 95 \ 99				-32.2% \ -46.8%		-35.0% \ -50.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	6.81%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	4.01%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	3.17%
DSV AS	DSV DC Equity	DK	DKK	2.87%
SANDVIK AB	SAND SS Equity	SE	SEK	2.41%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	2.06%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	2.05%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	1.96%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	1.85%
ASTRAZENECA PLC	AZN SS Equity	GB	SEK	1.80%

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