

Solactive ISS ESG Nordic Investable Universe Net Zero Pathway Index NTR

DESCRIPTION

The Solactive ISS ESG Nordic Investable Universe Net Zero Pathway Index NTR aims to represent Developed Market Nordics securities in a fashion that complies with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB). It also aims to implement recommendations published by the IIGCC in their Net Zero investment Framework.

HISTORICAL PERFORMANCE



CHARACTERISTICS

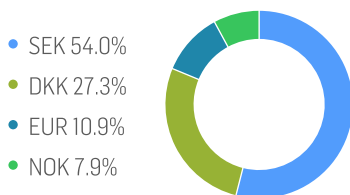
ISIN / WKN	DE000SLOGIV1 / SLOGIV	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	SONONTZN Index/ .SONONTZN	Last Price	2424.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.02.2014
Index Members	181		

STATISTICS

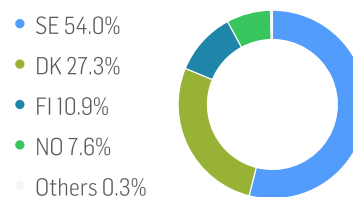
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.20%	-6.44%	-4.80%	7.05%	-5.71%	142.45%
Performance (p.a.)						7.55%
Volatility (p.a.)	19.47%	18.35%	15.39%	14.72%	17.87%	17.55%
High	2459.75	2660.45	2660.45	2660.45	2660.45	2859.12
Low	2316.44	2316.44	2316.44	2264.76	2316.44	1000.00
Sharpe Ratio*	-0.80	-1.40	-0.74	0.36	-1.23	0.32
Max. Drawdown	-5.83%	-12.93%	-12.93%	-12.93%	-12.93%	-34.72%
VaR 95 \ 99				-24.4% \ -42.6%		-28.8% \ -47.0%
CVaR 95 \ 99				-34.4% \ -45.5%		-42.5% \ -68.5%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

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	6.36%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	4.28%
DSV AS	DSV DC Equity	DK	DKK	3.37%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	3.03%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	2.56%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	2.30%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	2.07%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	2.01%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	1.85%
MYCRONIC AB	MYCR SS Equity	SE	SEK	1.67%

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