

FACTSHEET - AS OF 06-Apr-2026

Solactive Nordic Low SEK Volatility AR Index

DESCRIPTION

The Solactive Nordic Low SEK Volatility Index aims to track the price movements of Scandinavian shares that feature a low historical volatility. The index is calculated as a net total return index in SEK less a 4% decrement per annum. The components are weighted according to the inverse of their 12 month historical volatility. The Solactive Nordic Low SEK Volatility Index is rebalanced on a quarterly basis.

HISTORICAL PERFORMANCE



CHARACTERISTICS

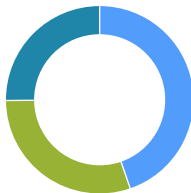
ISIN / WKN	DE000SLA2UJ8 / SLA2UJ	Base Value / Base Date	100 Points / 12.11.2010
Bloomberg / Reuters	SOLNLSV Index / .SOLNLSV	Last Price	238.43
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 12.11.2010
Index Members	20		

STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	0.35%	4.44%	7.97%	19.61%	4.15%	138.43%
Performance (p.a.)						5.81%
Volatility (p.a.)	14.37%	12.39%	10.24%	11.98%	12.03%	13.83%
High	239.70	245.64	245.64	245.64	245.64	245.64
Low	229.45	226.87	216.91	199.34	226.87	82.23
Max. Drawdown	-4.28%	-6.59%	-6.59%	-6.59%	-6.59%	-27.32%
VaR 95 \ 99				-14.2% \ -32.5%		-21.6% \ -39.8%
CVaR 95 \ 99				-26.3% \ -57.0%		-33.9% \ -56.7%

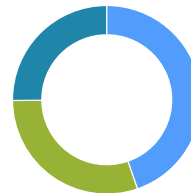
COMPOSITION BY CURRENCIES

- SEK 44.7%
- EUR 30.2%
- NOK 25.1%



COMPOSITION BY COUNTRIES

- SE 44.7%
- FI 30.2%
- NO 25.1%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TELIA CO AB	TELIA SS Equity	SE	SEK	5.97%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	5.84%
YARA INTERNATIONAL ASA	YAR NO Equity	NO	NOK	5.41%
TELE2 AB	TEL2B SS Equity	SE	SEK	5.27%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	5.16%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	5.08%
MOWI ASA	MOWI NO Equity	NO	NOK	5.07%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	5.07%
KESKO OYJ CLASS B	KESKOB FH Equity	FI	EUR	5.01%
ORKLA ASA	ORK NO Equity	NO	NOK	5.01%
INDUSTRIVAERDEN AB ORD C	INDUC SS Equity	SE	SEK	4.99%
ALFA LAVAL AB	ALFA SS Equity	SE	SEK	4.93%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	4.93%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	4.91%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	4.87%
DNB BANK ASA	DNB NO Equity	NO	NOK	4.84%
TELENOR ASA	TEL NO Equity	NO	NOK	4.80%
SVENSKA CELLULOSA AKTIEBOLAGET CLASS B	SCAB SS Equity	SE	SEK	4.36%

FACTSHEET - AS OF 06-Apr-2026
Solactive Nordic Low SEK Volatility AR Index

Company	Ticker	Country	Currency	Index Weight (%)
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	4.34%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	4.13%

DISCLAIMER

© Solactive AG, 2026. All rights reserved.

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.