

FACTSHEET - AS OF 04-Sep-2024

Solactive ISS ESG Screened Select Sweden Index NTR

DESCRIPTION

The Solactive ISS ESG Screened Select Sweden Index NTR represents the 100 most liquid securities listed in Sweden including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms and the exclusion of significant involvement in defined sectors. The index is calculated as a Net Total Return Index in SEK.

HISTORICAL PERFORMANCE



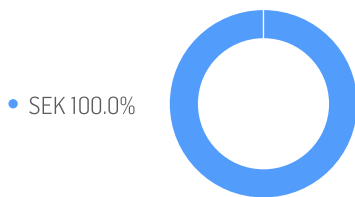
CHARACTERISTICS

ISIN / WKN	SL0LQB	Base Value / Base Date	1000 Points / 29.11.2019
Bloomberg / Reuters	/ .SESGSSN	Last Price	1548.08
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 29.11.2019
Index Members	100		

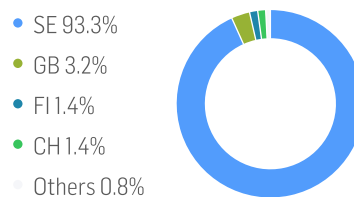
STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	5.34%	-1.40%	5.17%	22.87%	9.56%	54.81%
Performance (p.a.)						9.60%
Volatility (p.a.)	14.23%	15.41%	13.63%	13.58%	12.78%	19.98%
High	1589.28	1599.84	1599.84	1599.84	1599.84	1599.84
Low	1469.09	1469.09	1467.85	1186.49	1345.02	727.94
Max. Drawdown	-2.59%	-8.17%	-8.17%	-8.17%	-8.17%	-34.08%
VaR 95 \ 99				-19.9% \ -35.0%		-31.5% \ -55.1%
CVaR 95 \ 99				-28.7% \ -45.4%		-48.6% \ -80.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	9.60%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	9.53%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	6.00%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	4.40%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	3.37%
ASTRAZENECA PLC	AZN SS Equity	GB	SEK	3.17%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	3.11%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	2.95%
SANDVIK AB	SAND SS Equity	SE	SEK	2.92%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	2.84%

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