

## Nordea 2 - BetaPlus Enhanced Euroland Sustainable Equity Fund (BI-EUR)

Any investment decision in the sub-funds should be made on the basis of the current prospectus and the Key Information Document (KID) or Key Investor Information Document (KIID) for UK investors. Advertising Material

### Investment objective

The fund uses a proprietary, quantitative investment process aiming to provide investment growth in the long term with a low tracking error, no regional bets and limited sector active risk. Based on risk premia or factors, the long only equity strategy focuses on companies that appear to offer superior growth prospects and investment characteristics. The fund selects companies with a particular focus on their sustainability characteristics, through the integration of environmental, social, and governance factors. Actively managed. Benchmark used for performance comparison only. Risk characteristics of the fund's portfolio will bear resemblance to those of the benchmark.

### Risk Profile



### Discrete year performance / Historical performance

Due to local regulatory restrictions, we are not allowed to show performance on share classes less than 1 year old.

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### SFDR classification\*: Article 8

The fund has environmental and/or social characteristics but does not have sustainable investment as its objective.

\*Product categorised based on the Sustainable Finance Disclosure Regulation (SFDR)

### Fund details

|                   |                                    |
|-------------------|------------------------------------|
| Manager           | Multi Assets Team                  |
| AUM (Million EUR) | 254.81                             |
| N° of holdings    | 106                                |
| Launch date       | 11/05/2026                         |
| Structure         | SICAV                              |
| Fund Domicile     | Luxembourg                         |
| <b>Benchmark*</b> | <b>MSCI EMU Index (Net Return)</b> |

\*Source: NIMS

### Cumulative / Annualised performance (in %)

Due to local regulatory restrictions, we are not allowed to show performance on share classes less than 1 year old.

### Share class details

|                          |               |
|--------------------------|---------------|
| Last NAV                 | 105.28        |
| Minimum investment       | 1,000,000 EUR |
| Distribution policy      | Accumulating  |
| AUM (Million EUR)        | 47.69         |
| Share class code         | BI-EUR        |
| Launch date              | 11/05/2026    |
| ISIN                     | LU3362314935  |
| Sedol                    | BQB89H4       |
| WKN                      | A42BNH        |
| Bloomberg ticker         | NBESEBI LX    |
| Swing factor / threshold | Yes / Yes     |
| Annual management fee    | 0.20%         |
| Ongoing charges (2026)   | 0.25%         |

The fund may incur other fees and expenses, please refer to the Prospectus and KID.

### Monthly performance (in %)

Due to local regulatory restrictions, we are not allowed to show performance on share classes less than 1 year old.

Performances are in EUR

The performance represented is historical; past performance is not a reliable indicator of future results and investors may not recover the full amount invested. The value of your investment can go up and down, and you could lose some or all of your invested money.

### Key figures

|                        | Fund | Benchmark |
|------------------------|------|-----------|
| Volatility in % *      |      |           |
| Correlation *          |      |           |
| Information ratio **   |      |           |
| Tracking error in % ** |      |           |
| Sharpe Ratio *         |      |           |
| Alpha in % *           |      |           |
| Beta *                 |      |           |

\* Annualized 3 year data

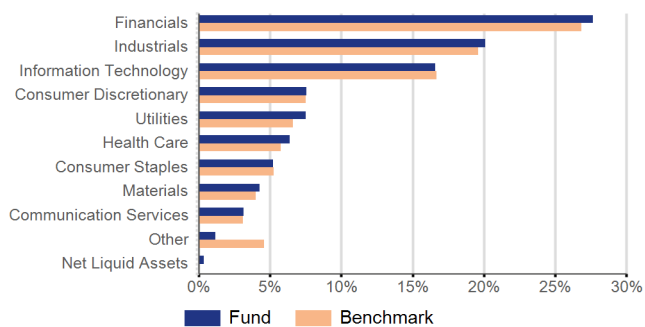
\*\* Annualized 3 year data. For methodology, please refer to the page glossary

## Top 10 holdings

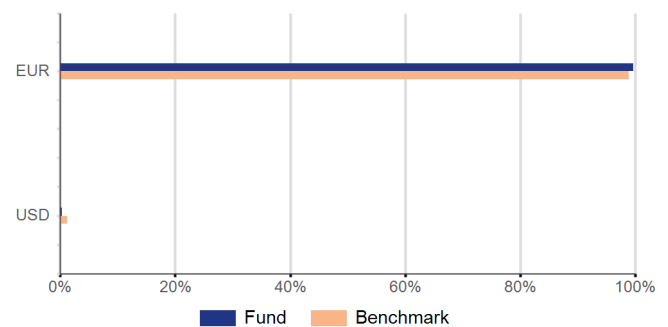
| Security Name                   | Weight (in %) | Sector                 | Country     | Instrument Type |
|---------------------------------|---------------|------------------------|-------------|-----------------|
| ASML Holding                    | 9.52          | Information Technology | Netherlands | Equity          |
| Siemens                         | 3.61          | Industrials            | Germany     | Equity          |
| Schneider Electric              | 3.39          | Industrials            | France      | Equity          |
| SAP                             | 2.76          | Information Technology | Germany     | Equity          |
| UniCredit                       | 2.56          | Financials             | Italy       | Equity          |
| Siemens Energy                  | 2.43          | Industrials            | Germany     | Equity          |
| Air Liquide                     | 2.31          | Materials              | France      | Equity          |
| Banco Bilbao Vizcaya Argentaria | 2.16          | Financials             | Spain       | Equity          |
| BNP Paribas                     | 1.92          | Financials             | France      | Equity          |
| Allianz                         | 1.90          | Financials             | Germany     | Equity          |

Reference to companies or other investments mentioned should not be construed as a recommendation to the investor to buy or sell the same but is included for the purpose of illustration.

## Sector breakdown (in %)



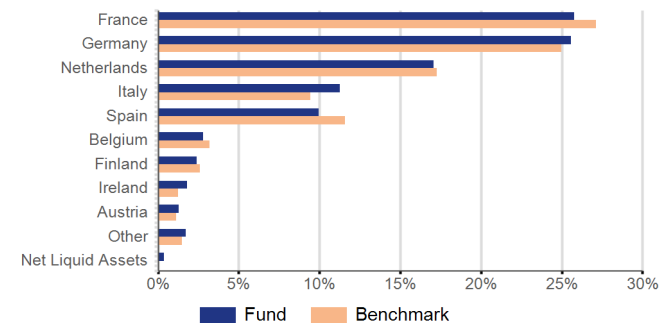
## Currency exposure (post-hedge) (in %)



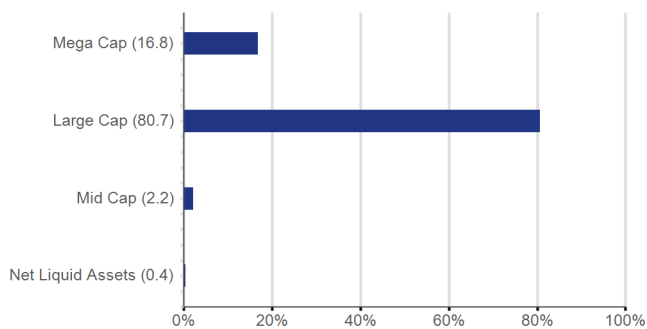
## Asset allocation



## Country breakdown (in %)



## Market capitalisation breakdown (in %)



**Mega Cap:** > EUR 200 billion; **Large Cap:** EUR 10 billion – EUR 200 billion; **Mid Cap:** EUR 2 billion – EUR 10 billion; **Small Cap:** EUR 300 million – EUR 2 billion; **Micro Cap:** EUR 50 million – EUR 300 million; **Nano Cap:** < EUR 50 million

Top 5 contributors (monthly)

|                            | Absolute Contribution (in %) |
|----------------------------|------------------------------|
| ASML Holding               | 0.85                         |
| ASM International          | 0.10                         |
| Infineon Technologies      | 0.07                         |
| ING Groep                  | 0.05                         |
| Koninklijke Ahold Delhaize | 0.04                         |

Absolute contribution to gross performance expressed in EUR

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Bottom 5 contributors (monthly)

|                  | Absolute Contribution (in %) |
|------------------|------------------------------|
| InPost           | -0.29                        |
| Allianz          | -0.15                        |
| Amadeus IT Group | -0.14                        |
| Enel             | -0.14                        |
| Deutsche Telekom | -0.13                        |

Equity characteristics

|                              |            |
|------------------------------|------------|
| Dividend Yield               | 2.79       |
| Price to Earning Ratio       | 14.36      |
| Price to book Ratio          | 2.38       |
| Earning Per Share (EUR)      | 11.39      |
| Market Capitalisation (MEUR) | 132,552.66 |

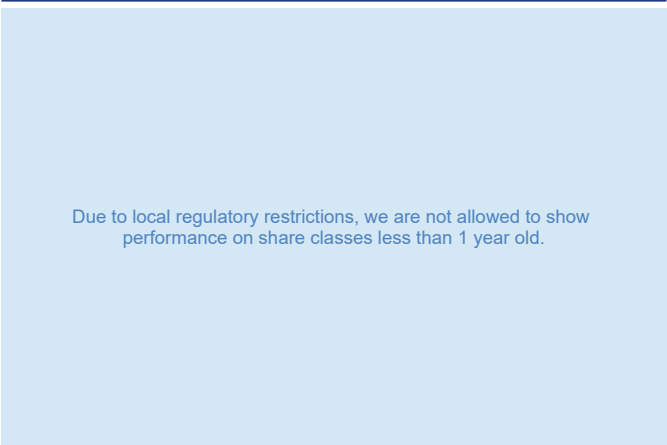
Physical instruments only

Risk data

|            |      |
|------------|------|
| Commitment | 0.00 |
|------------|------|

A figure of zero is indicative of an economic exposure equal to 100%

Drawdown



Return distribution (Since inception)



Source (unless otherwise stated): Nordea Investment Funds S.A. Period under consideration (unless otherwise stated): 31/08/2026 - 30/09/2026. Performance calculated NAV to NAV (net of fees and Luxembourg taxes) in the currency of the respective share class, gross income and dividends reinvested, excluding initial and exit charges as per 30/09/2026. Initial and exit charges could affect the value of the performance. **The performance represented is historical; past performance is not a reliable indicator of future results and investors may not recover the full amount invested. The value of your investment can go up and down, and you could lose some or all of your invested money.** If the currency of the respective share class differs from the currency of the country where the investor resides the represented performance might vary due to currency fluctuations.

# ESG Considerations

ESG characteristics help investors consider non-financial ESG factors in their investment decisions, providing insights into a fund's management and long-term prospects. The metrics below, based on various ESG data source providers, are for transparency and informational purposes only and do not alter a fund's investment objective or restrict its investable universe unless explicitly stated in the fund's documentation. For details on a fund's investment strategy, please see its prospectus.

## Environmental and Social Characteristics

- ✓ Carbon footprint scope 1 and 2 limit
- ✓ ESG rating
- ✓ Minimum ESG rating and quality score
- ✓ Minimum proportion of sustainable investments
- ✓ NAM's Paris-Aligned Fossil Fuel Policy
- ✓ Sector- and value-based exclusions

## ESG Investment Strategy Summary

The fund is managed according to the BetaPlus Sustainable Enhanced investment strategy which employs a comprehensive ESG integration strategy, blending financial objectives with environmental and social responsibility. We maintain a minimum allocation of 50% to sustainable investments, as defined by SFDR, using our proprietary methodology aligned with UN SDGs and EU Taxonomy objectives. The fund's total carbon footprint will be at least 25% lower than its benchmark, measured by the scope 1 & 2 greenhouse gas emissions. The fund's average ESG Quality score, as defined by a selected external provider will be consistently higher than its benchmark and its ESG rating will be at least equal to A. Exposure to companies involved in fossil fuel related activities is restricted through NAM's Paris aligned Fossil Fuel Policy. The strategy applies PAB exclusions and other sector and value-based exclusions and the fund does not invest in companies that are on Nordea's exclusion list. As part of the investment process, companies are screened to ensure that they follow good governance practices.

## Carbon footprint



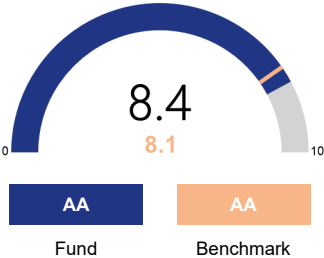
The carbon footprint is calculated as total greenhouse gas emissions (scope 1 and 2) for a portfolio, normalised by investee companies' enterprise value, measured in tons CO2e / M€ invested. The carbon footprint expresses the share of companies' and issuers' greenhouse gas emissions that is owned or funded by the fund's investments.

## ESG legend

Scope 1 refers to direct GHG emissions, Scope 2 refers to indirect GHG emissions from the consumption of purchased electricity and Scope 3 refers to other indirect emissions that occur from sources not owned or controlled by the company. The metrics are used for illustrative purposes only and solely rely on MSCI ESG Research views © 2026 MSCI ESG Research LLC. Reproduced by permission. Although Nordea Investment Management AB's information providers, including without limitation, MSCI ESG Research LLC and its affiliates (the "ESG Parties"), obtain information from sources they consider reliable, none of the ESG Parties warrants or guarantees the originality, accuracy and/or completeness of any data herein. None of the ESG Parties makes any express or implied warranties of any kind, and the ESG Parties hereby expressly disclaim all warranties of merchantability and fitness for a particular purpose, with respect to any data herein. None of the ESG Parties shall have any liability for any errors or omissions in connection with any data herein. Further, without limiting any of the foregoing, in no event shall any of the ESG Parties have any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages. For more information on sustainability-related aspects of the fund, please visit [nordea.lu/SustainabilityRelatedDisclosures](https://nordea.lu/SustainabilityRelatedDisclosures). The fund uses a benchmark which is not aligned with the environmental and social characteristics of the fund. For more information on the ESG Rating Breakdown please visit <https://www.msci.com/data-and-analytics/sustainability-solutions/esg-fund-ratings>.

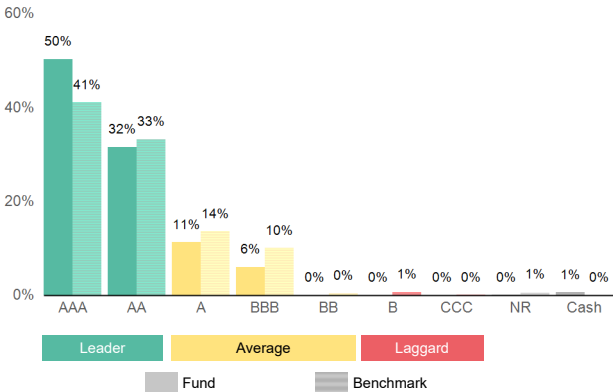
## ESG Rating and Quality Score

Coverage Rate Fund: 100% Benchmark: 99%



Benchmark: MSCI EMU Index (Net Return)  
The ESG Rating assesses the resilience of a fund's aggregate holdings to long term ESG risks. Highly rated funds consist of issuers with leading or improving management of key ESG risks. ©2026 MSCI ESG Research LLC. Reproduced by permission.

## ESG Rating Breakdown



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## Risk & Reward Profile (RRP)

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The risk indicator assumes you keep the product for 5 years. The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because we are not able to pay you. We have classified this Fund as 4 out of 7, which is a medium risk class. This rates the potential losses from future performance at a medium level, and poor market conditions could impact the Fund's capacity to pay you. Be aware of currency risk. In some circumstances you will receive payments in a different currency, so the final return you will get depend on the exchange rate between the two currencies. This risk is not considered in the indicator shown above. For more information on risks the fund is exposed to, please refer to the section "Risk Descriptions" of the prospectus. Other risks materially relevant to the PRIIP not included in the summary risk indicator:

This product does not include any protection from future market performance so you could lose some or all of your investment.

## Glossary / Definition of Terms

### Absolute contribution

Total contribution of a security or fund achieved over a specific period, it is not measured relative to a benchmark.

### Alpha

The risk-adjusted excess return relative to the benchmark, resulting from portfolio active management. It reflects the portion of the excess return that is not explained by systemic risk.

### Beta

A measurement of the volatility of returns relative to the overall market beta equal to one. A security with beta higher (lower) than one has greater (lower) risk relative to the broad market.

### Commitment

Represented by the sum of notional, or the sum of the commitments of individual derivatives after netting and hedging.

### Correlation

The degree to which two variables move together. The metric assumes values between -1 and 1. A positive (negative) correlation means that variables move in the same (opposite) direction(s). If there is no relationship between each other, the correlation will be close to zero.

### Dividend Yield

Annual dividends per share divided by share price.

### Forward Earning Per Share

Net earnings (12M forward) available to common shareholders divided by the weighted average number of common shares outstanding.

### Forward Price to Earning Ratio

The ratio of share price to forecasted 12M earnings per share.

### Fund VaR

The probability-based estimate of the minimum loss over a period of time (horizon), given a certain confidence level, presented as percentage of the assets under management of the fund.

### Information ratio

A measure of risk-adjusted return that is defined as the excess annual return of the portfolio over its benchmark (active return) relative to the variability of that excess return (tracking error). It is used to assess the added value of the active management. The figures presented may differ from target values due to cut-off time discrepancies between the fund's Net Asset Value and its benchmark. This timing difference typically leads to a higher TE and, consequently, a lower IR, which may not accurately depict the risk profile of the fund's holdings.

### Market Capitalisation

Total value of all company's outstanding shares at the current market price.

### Maximum Drawdown

The largest loss measured from peak to trough until a new peak is attained. Note it only measures the size of the largest loss, without taking into consideration the frequency of large losses.

### NAV

Net Asset Value, the total value of a fund's assets less its liabilities.

### Ongoing charges

It is an estimate of the charges that excludes performance related fees and transaction costs including third party brokerage fees and bank charges on securities transactions.

### Physical instruments

An item of economic, commercial or exchange value that has a material existence.

### Price to book Ratio

A valuation ratio calculated as price per share divided by book value per share.

### SFDR

Sustainable Finance Disclosure Regulation, a European legislation which applies to products manufactured in the EU.

### Sharpe Ratio

A risk adjusted performance measure calculated as the portfolio's excess return relative to the risk-free rate divided by its volatility. The greater the ratio, the better its risk-adjusted performance has been.

### Tracking error

The volatility of the difference between the returns of an investment and its benchmark. The lower the number, the closer the fund's historic performance has followed the benchmark performance. The figures presented may differ from target values due to cut-off time discrepancies between the fund's Net Asset Value and its benchmark. This timing difference typically leads to a higher TE and, consequently, a lower IR, which may not accurately depict the risk profile of the fund's holdings.

### Volatility

A statistical measure of the fluctuations of a security's price. It can also be used to describe fluctuations in a particular market. High volatility is an indication of higher risk.

## Disclaimer

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