

FACTSHEET - Solactive GBS Developed Markets Nordic Small Cap USD Index NTR

AS OF 05-Jun-2026



DESCRIPTION

The Solactive GBS Developed Markets Nordic Small Cap USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the small cap segment covering approximately the largest 85% - 99% of the free-float market capitalization in the Developed Markets Nordic. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-0.00%	24.96%	3.28%	10.25%	-34.32%	12.39%

CHARACTERISTICS

ISIN / WKN	DE000SLOG0W1 / SLOG0W	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	null / .SNDESCUN	Last Price	1833.20
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	08:00 to 22:30 (CET), every null seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	160		

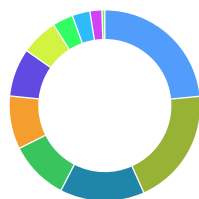
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.63%	4.21%	3.09%	6.70%	-0.00%	83.32%
Performance (p.a.)						6.91%
Volatility (p.a.)	17.33%	21.42%	19.43%	17.07%	20.49%	21.68%
High	1905.77	1913.85	1913.85	1913.85	1913.85	2109.20
Low	1819.17	1660.45	1660.45	1658.48	1660.45	740.13
Sharpe Ratio*	-1.26	0.68	0.14	0.19	-0.18	0.15
Max. Drawdown	-3.81%	-6.58%	-12.23%	-12.23%	-12.23%	-50.65%
VaR 95 \ 99				-26.5% \ -37.3%		-35.0% \ -61.0%
CVaR 95 \ 99				-35.9% \ -53.9%		-51.3% \ -85.2%

* 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).

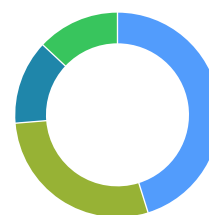
COMPOSITION BY SECTORS

- Industrials 23.4%
- Finance 19.9%
- Healthcare 14.3%
- Technology 10.0%
- Non-Energy Materials 9.0%
- Consumer Cyclicals 8.1%
- Business Services 6.3%
- Consumer Non-Cyclical 3.5%
- Energy 3.0%
- Consumer Services 2.0%
- Utilities 0.5%



COMPOSITION BY COUNTRIES

- Sweden 45.2%
- Denmark 28.5%
- Finland 13.3%
- Norway 13.0%



TOP COMPONENTS AS OF 05-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
NKT A/S	NKT DC Equity	DK	DKK	3.17%
PANDORA A/S	PNDORA DC Equity	DK	DKK	2.59%
ISS A/S	ISS DC Equity	DK	DKK	2.39%
KONECRANES OYJ	KCR FH Equity	FI	EUR	2.36%
RINGKJOEBING LANDBOBANK A/S	RILBA DC Equity	DK	DKK	2.20%
JYSKE BANK A/S	JYSK DC Equity	DK	DKK	2.19%
ALK-ABELLO A/S	ALKB DC Equity	DK	DKK	2.02%
AL SYDBANK AS	ALSYDB DC Equity	DK	DKK	2.01%
LAGERCANTZ GROUP AB-B SHS	LAGRB SS Equity	SE	SEK	1.85%
MYCRONIC AB	MYCR SS Equity	SE	SEK	1.79%

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