

FACTSHEET - AS OF 06-Jun-2025

Solactive Nordic Investable Market Index NTR

DESCRIPTION

The Solactive Nordic Investable Market Index Series aims to track various segments of the Nordic stock market. The Solactive Nordic Investable Market Index NTR is calculated as a NTR version in SEK.

HISTORICAL PERFORMANCE



CHARACTERISTICS

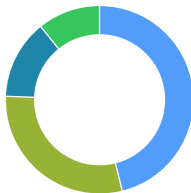
ISIN / WKN	DE000SLOC3L2 / SLOC3L	Base Value / Base Date	1000 Points / 12.06.2020
Bloomberg / Reuters	/ .SOLNOIMN	Last Price	1741.91
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 12.06.2020
Index Members	504		

STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	5.76%	-2.55%	-7.31%	-10.01%	-0.07%	74.19%
Performance (p.a.)						11.78%
Volatility (p.a.)	12.88%	22.18%	19.09%	16.42%	18.73%	14.53%
High	1741.91	1774.41	1878.37	1980.50	1857.56	1980.50
Low	1645.89	1453.48	1453.48	1453.48	1453.48	1000.00
Max. Drawdown	-2.83%	-18.68%	-22.66%	-26.61%	-21.75%	-26.61%
VaR 95 \ 99				-26.0% \ -60.9%		-24.1% \ -42.5%
CVaR 95 \ 99				-47.5% \ -64.3%		-34.5% \ -52.5%

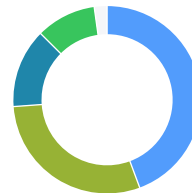
COMPOSITION BY CURRENCIES

- SEK 46.1%
- DKK 29.5%
- EUR 13.6%
- NOK 10.8%



COMPOSITION BY COUNTRIES

- SE 44.3%
- DK 29.5%
- FI 13.6%
- NO 10.3%
- Others 2.2%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	13.90%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	3.06%
DSV AS	DSV DC Equity	DK	DKK	2.72%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	2.72%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	2.37%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	2.32%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	1.80%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.57%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	1.51%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	1.50%

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