

FACTSHEET - Solactive GBS Developed Markets Nordic All Cap USD Index NTR AS OF 31-Jul-2025



DESCRIPTION

The Solactive GBS Developed Markets Nordic All 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 all cap covering approximately the largest 100% 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	2024	2023	2022	2021	2020
Performance	7.12%	-5.92%	19.04%	-21.60%	17.81%	29.80%

CHARACTERISTICS

ISIN / WKN	DE000SLOG029 / SLOG02	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	null / .SNDACUN	Last Price	1677.20
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	286		

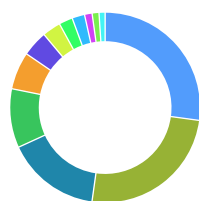
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.16%	-1.64%	2.55%	-2.30%	7.12%	67.72%
Performance (p.a.)						6.49%
Volatility (p.a.)	19.13%	17.86%	24.26%	20.62%	22.93%	19.81%
High	1816.21	1816.39	1816.39	1895.99	1816.39	1895.99
Low	1677.20	1671.19	1426.50	1426.50	1426.50	776.41
Sharpe Ratio*	-2.71	-0.61	0.04	-0.32	0.36	0.11
Max. Drawdown	-7.65%	-7.66%	-19.10%	-24.76%	-19.10%	-39.53%
VaR 95 \ 99				-32.3% \ -64.0%		-32.0% \ -57.2%
CVaR 95 \ 99				-55.2% \ -96.8%		-47.5% \ -78.1%

* 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).

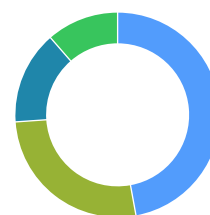
COMPOSITION BY SECTORS

- Industrials 27.2%
- Finance 25.1%
- Healthcare 16.0%
- Non-Energy Materials 10.0%
- Technology 6.4%
- Consumer Non-Cyclicals 4.4%
- Energy 3.1%
- Consumer Cyclicals 2.3%
- Telecommunications 2.1%
- Business Services 1.3%
- Consumer Services 1.2%
- Utilities 1.0%



COMPOSITION BY COUNTRIES

- Sweden 47.1%
- Denmark 26.8%
- Finland 14.7%
- Norway 11.4%



TOP COMPONENTS AS OF 31-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	9.75%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	3.29%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	2.99%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	2.76%
DSV AS	DSV DC Equity	DK	DKK	2.74%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	2.49%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	2.07%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	1.79%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	1.72%
SANDVIK AB	SAND SS Equity	SE	SEK	1.65%

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