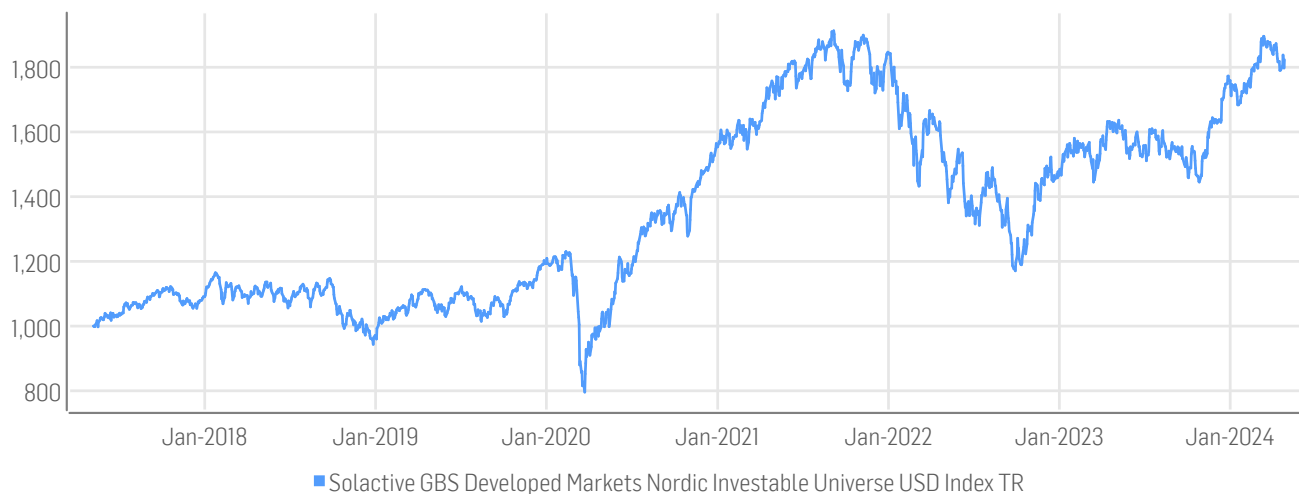


# Solactive GBS Developed Markets Nordic Investable Universe USD Index TR

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLOG045 / SLOG04 | Base Value / Base Date | 1000.0 Points / 08.05.2017               |
| Bloomberg / Reuters | null / .SNDIUCUT      | Last Price             | 1823.27                                  |
| 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       | 246                   |                        |  |

FACTSHEET - AS OF 26-Apr-2024  
Solactive GBS Developed Markets Nordic Investable Universe USD Index TR

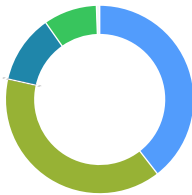
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -2.42%  | 5.69%   | 26.17%  | 13.83%          | 3.65%   | 82.33%          |
| Performance (p.a.) |         |         |         |                 |         | 9.00%           |
| Volatility (p.a.)  | 14.04%  | 13.72%  | 15.43%  | 15.95%          | 14.15%  | 19.85%          |
| High               | 1873.32 | 1895.86 | 1895.86 | 1895.86         | 1895.86 | 1912.79         |
| Low                | 1790.47 | 1720.24 | 1459.66 | 1445.09         | 1683.59 | 795.83          |
| Sharpe Ratio*      | -2.21   | 1.45    | 3.56    | 0.55            | 0.45    | 0.19            |
| Max. Drawdown      | -4.42%  | -5.56%  | -5.56%  | -11.69%         | -5.56%  | -38.80%         |
| VaR 95 \ 99        |         |         |         | -24.2% \ -34.6% |         | -32.0% \ -55.4% |
| CVaR 95 \ 99       |         |         |         | -30.9% \ -37.0% |         | -47.0% \ -76.5% |

\* 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).

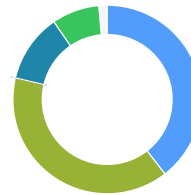
## COMPOSITION BY CURRENCIES

- SEK 39.5%
- DKK 39.0%
- EUR 11.7%
- NOK 9.2%
- Others 0.6%



## COMPOSITION BY COUNTRIES

- DK 39.5%
- SE 39.2%
- FI 11.7%
- NO 8.1%
- Others 1.4%



## TOP COMPONENTS AS OF 26-Apr-2024

| Company                 | Ticker          | Country | Currency | Index Weight (%) |
|-------------------------|-----------------|---------|----------|------------------|
| NOVO NORDISK A/S        | NOVOB DC Equity | DK      | DKK      | 24.66%           |
| INVESTOR AB CLASS B     | INVEB SS Equity | SE      | SEK      | 2.75%            |
| ATLAS COPCO AB CLASS A  | ATCOA SS Equity | SE      | SEK      | 2.74%            |
| VOLVO AB CLASS B        | VOLVB SS Equity | SE      | SEK      | 2.35%            |
| NORDEA BANK ABP         | NDA FH Equity   | FI      | EUR      | 2.27%            |
| ASSA ABLOY AB CLASS B   | ASSAB SS Equity | SE      | SEK      | 1.63%            |
| VESTAS WIND SYSTEMS A/S | VWS DC Equity   | DK      | DKK      | 1.62%            |
| DSV AS                  | DSV DC Equity   | DK      | DKK      | 1.60%            |
| EQUINOR ASA             | EQNR NO Equity  | NO      | NOK      | 1.48%            |
| ATLAS COPCO AB          | ATCOB SS Equity | SE      | SEK      | 1.40%            |

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