

FACTSHEET - Solactive GBS Developed Markets Nordic Investable Universe EUR Index TR

AS OF 06-Jun-2025



DESCRIPTION

The Solactive GBS Developed Markets Nordic Investable Universe EUR Index TR 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the Developed Markets Nordic. It is calculated a total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|-------|-------|--------|---------|--------|--------|
| Performance | 3.89% | 1.24% | 16.15% | -15.58% | 27.87% | 19.48% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOG078 / SLOG07 | Base Value / Base Date | 1000.0 Points / 08.05.2017 |
| Bloomberg / Reuters | null / .SNDIUCET | Last Price | 1830.83 |
| Index Calculator | null | Dividends | Reinvested |
| Index Type | | Calculation | 08:00 to 22:30 (CET), every null seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2017 |
| Index Members | 250 | | |

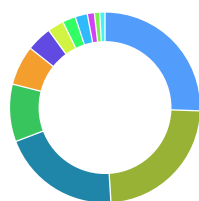
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 5.11% | -3.23% | -3.08% | -8.10% | 3.89% | 83.08% |
| Performance (p.a.) | | | | | | 7.77% |
| Volatility (p.a.) | 13.54% | 26.19% | 22.14% | 18.68% | 21.94% | 17.49% |
| High | 1832.05 | 1862.75 | 1927.61 | 2026.35 | 1927.61 | 2026.35 |
| Low | 1738.67 | 1513.40 | 1513.40 | 1513.40 | 1513.40 | 808.59 |
| Sharpe Ratio* | 6.00 | -0.56 | -0.38 | -0.56 | 0.32 | 0.32 |
| Max. Drawdown | -2.36% | -20.01% | -21.49% | -25.31% | -21.49% | -34.95% |
| VaR 95 \ 99 | | | | -30.6% \ -77.1% | | -28.6% \ -49.6% |
| CVaR 95 \ 99 | | | | -53.9% \ -89.9% | | -43.2% \ -72.7% |

* 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).

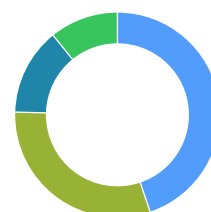
COMPOSITION BY SECTORS

- Industrials 25.6%
- Finance 23.5%
- Healthcare 20.2%
- Non-Energy Materials 9.7%
- Technology 6.7%
- Consumer Non-Cyclicals 4.3%
- Energy 2.8%
- Consumer Cyclicals 2.2%
- Telecommunications 2.1%
- Business Services 1.2%
- Utilities 0.9%
- Consumer Services 0.9%



COMPOSITION BY COUNTRIES

- Sweden 44.8%
- Denmark 30.6%
- Finland 13.7%
- Norway 10.8%



TOP COMPONENTS AS OF 06-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--|------------------|---------|----------|------------------|
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 14.39% |
| INVESTOR AB CLASS B | INVEB SS Equity | SE | SEK | 3.16% |
| DSV AS | DSV DC Equity | DK | DKK | 2.84% |
| NORDEA BANK ABP | NDA FH Equity | FI | EUR | 2.80% |
| ATLAS COPCO AB CLASS A | ATCOA SS Equity | SE | SEK | 2.53% |
| VOLVO AB CLASS B | VOLVB SS Equity | SE | SEK | 2.49% |
| ASSA ABLOY AB CLASS B | ASSAB SS Equity | SE | SEK | 1.91% |
| NOKIA OYJ | NOKIA FH Equity | FI | EUR | 1.67% |
| SKANDINAVISKA ENSKILDA BANKEN AB CLASS A | SEBA SS Equity | SE | SEK | 1.64% |
| DANSKE BANK A/S | DANSKE DC Equity | DK | DKK | 1.62% |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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