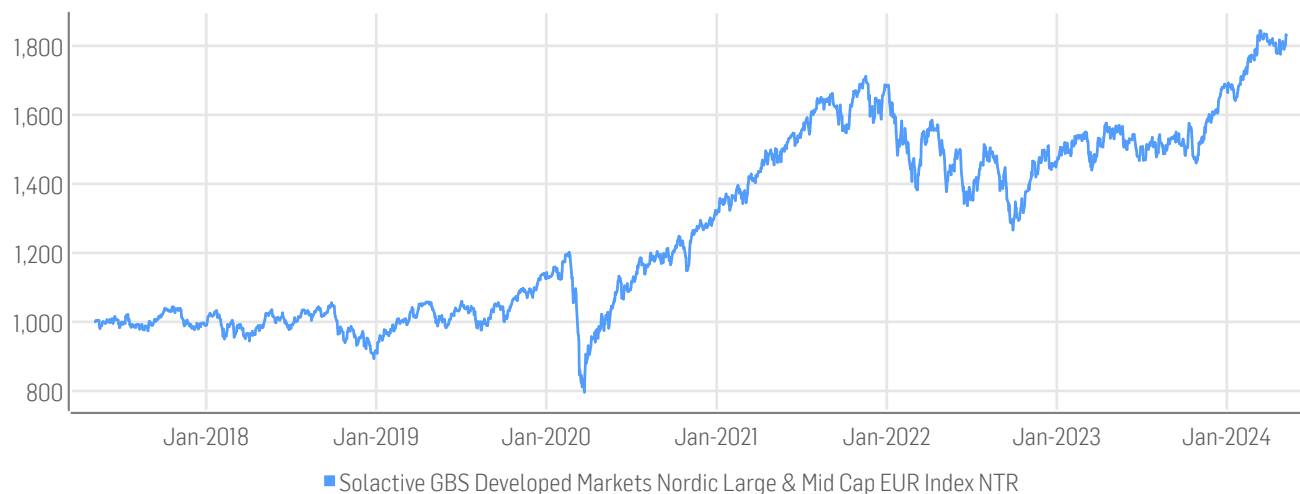


Solactive GBS Developed Markets Nordic Large & Mid Cap EUR Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOG0T7 / SLOG0T	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	null / .SNDLMCEN	Last Price	1830.63
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	08:00 to 22:30 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	113		

FACTSHEET - AS OF 08-May-2024

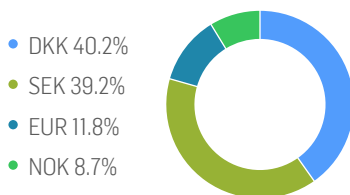
Solactive GBS Developed Markets Nordic Large & Mid Cap EUR Index NTR

STATISTICS

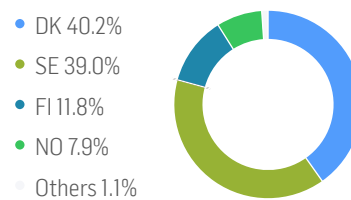
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.52%	6.68%	20.36%	17.02%	8.64%	83.06%
Performance (p.a.)						9.02%
Volatility (p.a.)	13.31%	12.24%	11.52%	13.09%	11.66%	17.23%
High	1832.15	1843.74	1843.74	1843.74	1843.74	1843.74
Low	1775.99	1715.94	1520.99	1460.67	1641.73	796.50
Sharpe Ratio*	0.20	2.13	3.62	1.02	1.89	0.30
Max. Drawdown	-2.48%	-3.67%	-3.67%	-7.29%	-3.67%	-33.73%
VaR 95 \ 99				-21.5% \ -32.1%		-27.8% \ -46.1%
CVaR 95 \ 99				-27.7% \ -33.5%		-41.5% \ -68.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 08-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	27.48%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	3.16%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	3.16%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	2.60%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	2.58%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	1.88%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	1.86%
DSV AS	DSV DC Equity	DK	DKK	1.77%
EQUINOR ASA	EQNR NO Equity	NO	NOK	1.66%
ATLAS COPCO AB	ATCOB SS Equity	SE	SEK	1.63%

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