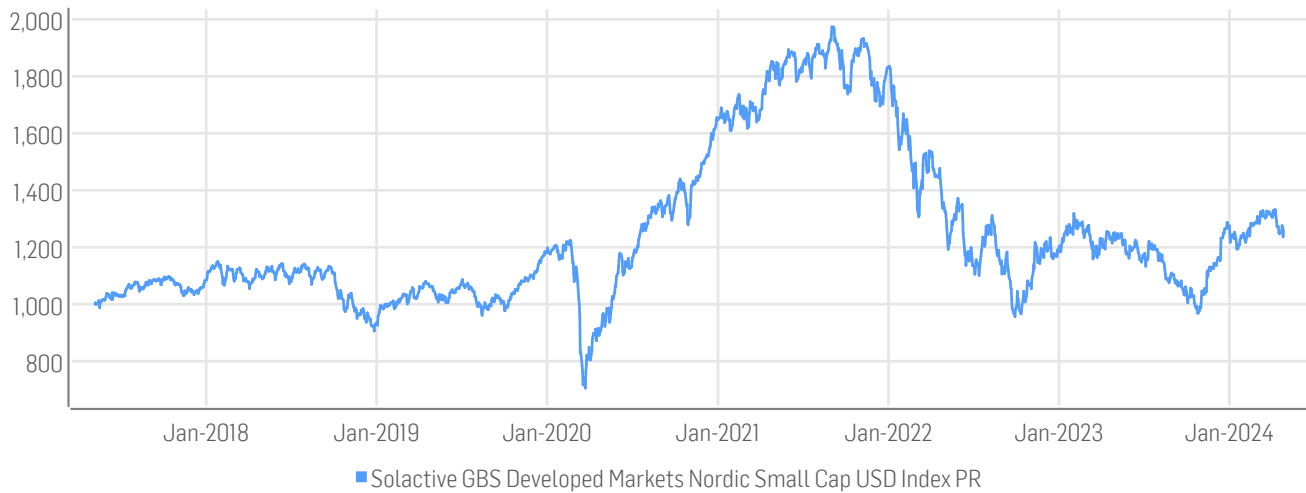


# FACTSHEET - AS OF 26-Apr-2024

## Solactive GBS Developed Markets Nordic Small Cap USD Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOG0U5 / SLOG0U	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	null / .SNDSCUP	Last Price	1261.43
Index Calculator	null	Dividends	Not Reinvested
Index Type		Calculation	08:00 to 22:30 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	130		

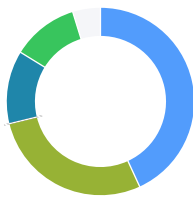
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.54%	1.69%	29.93%	2.97%	-1.07%	26.14%
Performance (p.a.)						3.39%
Volatility (p.a.)	18.34%	15.98%	20.51%	19.80%	17.30%	22.56%
High	1332.75	1332.75	1332.75	1332.75	1332.75	1974.02
Low	1236.53	1217.29	979.96	968.18	1193.55	705.42
Sharpe Ratio*	-2.64	0.11	3.16	-0.12	-0.49	-0.09
Max. Drawdown	-7.22%	-7.22%	-7.29%	-22.45%	-7.22%	-51.55%
VaR 95 \ 99				-32.6% \ -40.2%		-36.5% \ -64.0%
CVaR 95 \ 99				-37.3% \ -41.6%		-54.0% \ -88.5%

\* 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).

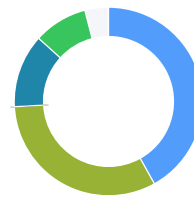
## COMPOSITION BY CURRENCIES

- SEK 43.1%
- DKK 28.1%
- EUR 12.6%
- NOK 11.4%
- Others 4.8%



## COMPOSITION BY COUNTRIES

- SE 41.9%
- DK 32.2%
- FI 12.6%
- NO 9.3%
- Others 4.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASCENDIS PHARMA A/S	ASND UW Equity	DK	USD	4.15%
ZEALAND PHARMA A/S	ZEAL DC Equity	DK	DKK	2.42%
RINGKJOEBING LANDBOBANK A/S	RILBA DC Equity	DK	DKK	2.40%
NKT A/S	NKT DC Equity	DK	DKK	2.39%
GN STORE NORD A/S	GN DC Equity	DK	DKK	2.05%
VALMET CORP	VALMT FH Equity	FI	EUR	2.04%
JYSKE BANK A/S	JYSK DC Equity	DK	DKK	1.99%
KONECRANES OYJ	KCR FH Equity	FI	EUR	1.88%
ROYAL UNIBREW A/S	RBREW DC Equity	DK	DKK	1.72%
HEXPOL AB	HPOLB SS Equity	SE	SEK	1.62%

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