

FACTSHEET - AS OF 26-Apr-2024

Solactive GBS Developed Markets Nordic Small Cap USD Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOG0W1 / SLOG0W	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	null / .SNDESCUN	Last Price	1418.43
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	130		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.17%	2.61%	31.35%	4.79%	-0.15%	41.84%
Performance (p.a.)						5.14%
Volatility (p.a.)	18.21%	15.88%	20.47%	19.77%	17.22%	22.54%
High	1494.23	1494.23	1494.23	1494.23	1494.23	2109.20
Low	1389.94	1356.62	1090.21	1076.97	1330.15	740.13
Sharpe Ratio*	-2.51	0.36	3.35	-0.02	-0.34	-0.01
Max. Drawdown	-6.98%	-6.98%	-7.26%	-22.05%	-6.98%	-50.65%
VaR 95 \ 99				-31.9% \ -40.2%		-36.4% \ -64.0%
CVaR 95 \ 99				-37.2% \ -41.4%		-53.9% \ -88.3%

* 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).

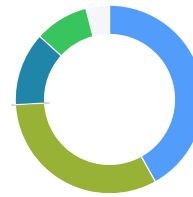
COMPOSITION BY CURRENCIES

- 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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