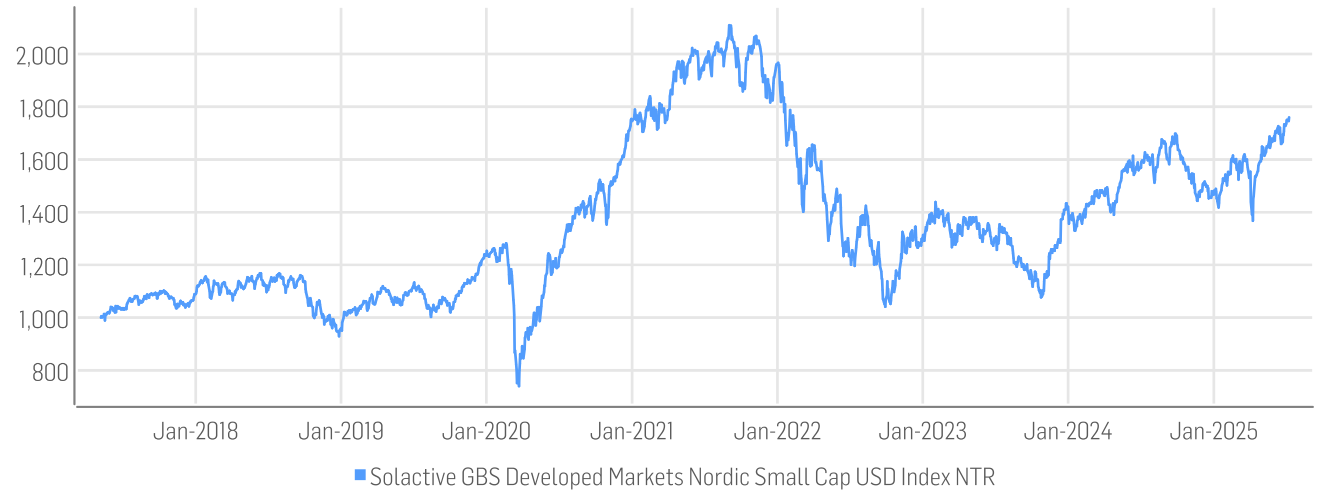
FACTSHEET - Solactive GBS Developed Markets Nordic Small Cap USD Index NTR
AS OF 09-Jul-2025

DESCRIPTION

The Solactive GBS Developed Markets Nordic Small Cap USD Index NTR 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 small cap segment covering approximately the largest 85% - 99% of the free-float market capitalization in the Developed Markets Nordic. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	19.94%	3.28%	10.25%	-34.32%	12.39%	41.25%

CHARACTERISTICS

ISIN / WKN	DE000SLOGOW1 / SLOGOW	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	null / .SNDSCUN	Last Price	1759.66
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	137		

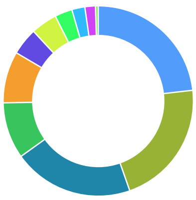
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.84%	21.35%	22.08%	8.16%	19.94%	75.97%
Performance (p.a.)						7.16%
Volatility (p.a.)	14.11%	19.48%	23.53%	20.12%	23.06%	22.12%
High	1759.66	1759.66	1759.66	1759.66	1759.66	2109.20
Low	1658.48	1450.10	1367.59	1367.59	1367.59	740.13
Sharpe Ratio*	2.57	5.90	1.94	0.20	1.63	0.13
Max. Drawdown	-3.94%	-3.94%	-15.55%	-19.46%	-15.55%	-50.65%
VaR 95 \ 99				-33.5% \ -54.8%		-35.6% \ -62.0%
CVaR 95 \ 99				-49.5% \ -90.5%		-52.7% \ -87.4%

* 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).

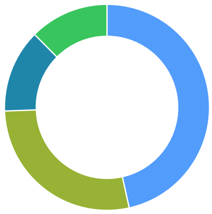
COMPOSITION BY SECTORS

- Finance 23.2%
- Industrials 21.4%
- Healthcare 20.5%
- Technology 9.6%
- Non-Energy Materials 8.8%
- Business Services 4.6%
- Consumer Cyclicals 4.5%
- Consumer Non-Cyclicals 3.0%
- Energy 2.2%
- Consumer Services 1.8%
- Utilities 0.5%



COMPOSITION BY COUNTRIES

- Sweden 46.5%
- Denmark 27.9%
- Finland 13.1%
- Norway 12.5%



TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASCENDIS PHARMA A/S	ASND UW Equity	DK	USD	3.32%
RINGKJOEBING LANDBOBANK A/S	RILBA DC Equity	DK	DKK	2.41%
KONECRANES OYJ	KCR FH Equity	FI	EUR	2.20%
SECTRA AB-B SHS	SECTB SS Equity	SE	SEK	2.06%
VALMET CORP	VALMT FH Equity	FI	EUR	1.99%
JYSKE BANK A/S	JYSK DC Equity	DK	DKK	1.97%
LAGERCRANTZ GROUP AB-B SHS	LAGRB SS Equity	SE	SEK	1.93%
ISS A/S	ISS DC Equity	DK	DKK	1.84%
ROCKWOOL A/S	ROCKB DC Equity	DK	DKK	1.82%
NKT A/S	NKT DC Equity	DK	DKK	1.82%

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