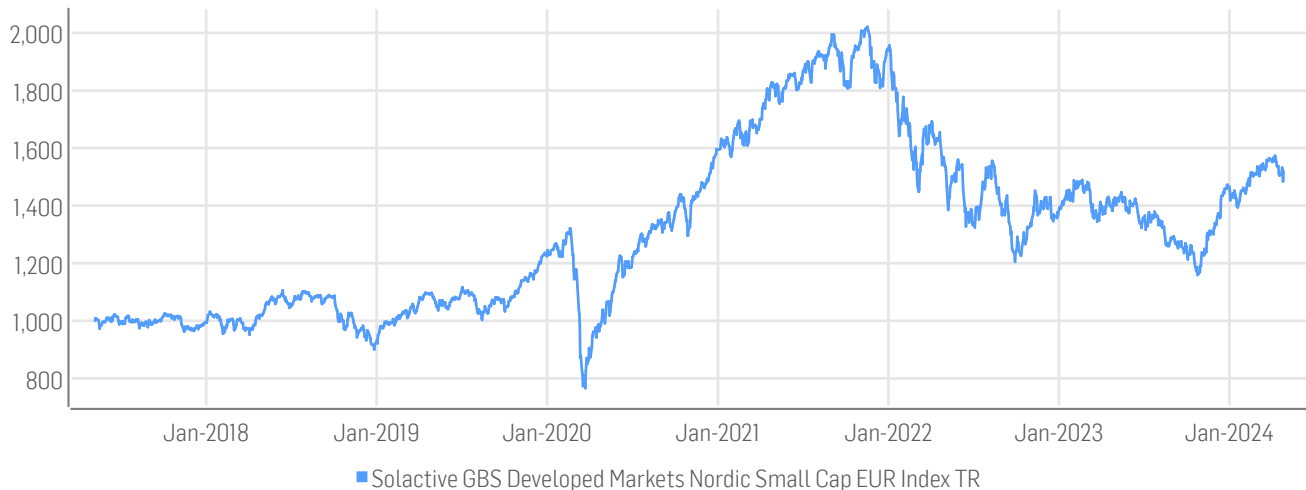


# FACTSHEET - AS OF 26-Apr-2024

## Solactive GBS Developed Markets Nordic Small Cap EUR Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOG0Y7 / SLOG0Y	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	null / .SNDSCET	Last Price	1519.70
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	130		

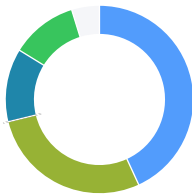
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.76%	4.72%	30.64%	8.42%	3.64%	51.97%
Performance (p.a.)						6.19%
Volatility (p.a.)	15.94%	13.73%	16.68%	16.75%	14.74%	20.00%
High	1573.67	1573.67	1573.67	1573.67	1573.67	2021.54
Low	1484.37	1442.32	1169.92	1159.26	1393.70	766.12
Sharpe Ratio*	-2.06	1.21	4.08	0.28	0.52	0.11
Max. Drawdown	-5.67%	-5.67%	-5.67%	-19.87%	-5.67%	-42.65%
VaR 95 \ 99				-27.0% \ -37.0%		-33.0% \ -52.8%
CVaR 95 \ 99				-33.9% \ -40.7%		-49.0% \ -81.0%

\* 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).

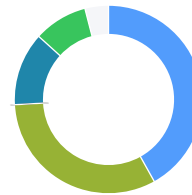
## COMPOSITION BY CURRENCIES

- 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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