

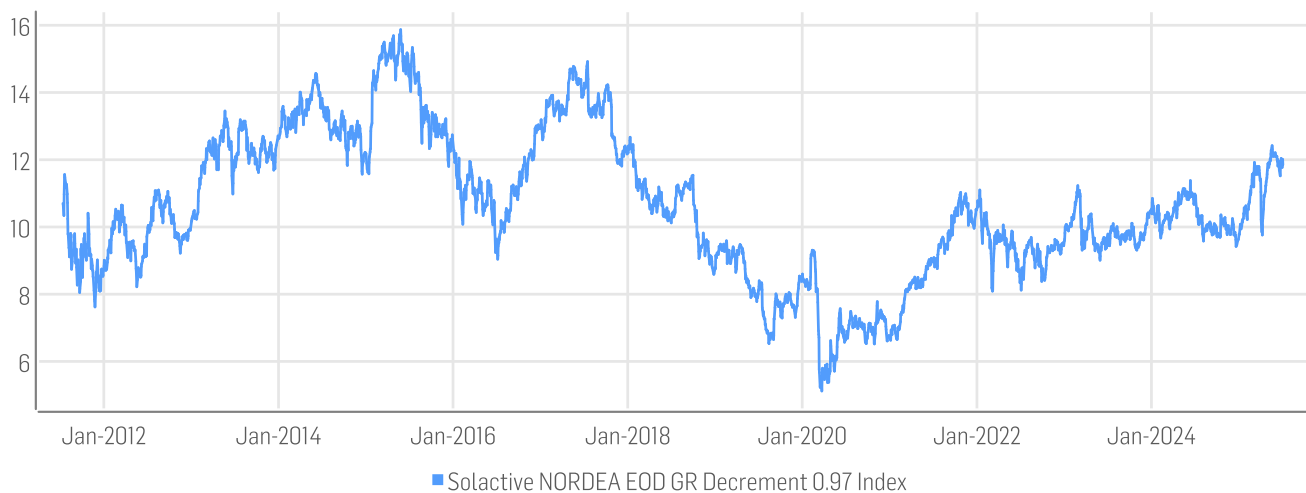
# FACTSHEET - AS OF 04-Jul-2025

## Solactive NORDEA EOD GR Decrement 0.97 Index

### DESCRIPTION

Solactive NORDEA EOD GR Decrement 0.97 Index aims to track the performance of the NORDEA BANK ABP EOD GTR Index adjusted for a synthetic dividend of 0.97 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0JX55 / SL0JX5	Base Value / Base Date	10.7 Points / 2011.07.14
Bloomberg / Reuters	SONDA097 Index / .SONDA097	Last Price	11.85
Index Calculator	Solactive AG	Dividends	0.97 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 2011.07.14
Index Members	1		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.47%	15.95%	21.17%	14.94%	23.05%	10.75%
Performance (p.a.)						0.73%
Volatility (p.a.)	18.94%	21.68%	24.11%	22.28%	24.01%	26.93%
High	12.15	12.42	12.42	12.42	12.42	15.87
Low	11.52	9.76	9.76	9.42	9.76	5.12
Sharpe Ratio*	-1.49	3.71	1.90	0.59	2.03	-0.04
Max. Drawdown	-5.19%	-7.25%	-18.12%	-18.12%	-18.12%	-67.74%
VaR 95 \ 99				-33.4% \ -58.5%		-41.4% \ -80.0%
CVaR 95 \ 99				-53.5% \ -93.5%		-65.0% \ -108.1%

\* 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).

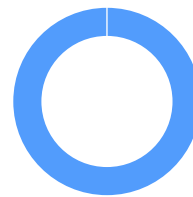
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FI 100.0%



## TOP COMPONENTS AS OF 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.02%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	100.02%

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