

FACTSHEET - Solactive GBS Denmark Investable Universe USD Index NTR

AS OF 20-May-2025



DESCRIPTION

The Solactive GBS Denmark Investable Universe 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the Danish market. 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	-3.77%	-11.00%	28.72%	-6.40%	16.88%	41.63%

CHARACTERISTICS

ISIN / WKN	DE000SL0MQH0 / SL0MQH	Base Value / Base Date	374.92 Points / 08.05.2006
Bloomberg / Reuters	/.SDKIUCUN	Last Price	2112.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	34		

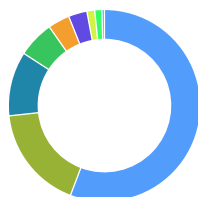
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.43%	-3.28%	-12.42%	-28.44%	-3.77%	463.45%
Performance (p.a.)						9.51%
Volatility (p.a.)	29.02%	34.42%	33.83%	27.21%	30.96%	21.06%
High	2112.49	2326.72	2570.85	3104.53	2326.72	3104.53
Low	1855.97	1731.67	1731.67	1731.67	1731.67	207.18
Sharpe Ratio*	7.93	-0.49	-0.82	-1.22	-0.45	0.25
Max. Drawdown	-4.57%	-25.57%	-32.64%	-44.22%	-25.57%	-63.20%
VaR 95 \ 99				-40.4% \ -84.2%		-32.8% \ -60.1%
CVaR 95 \ 99				-72.6% \ -158.7%		-51.6% \ -87.2%

* 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).

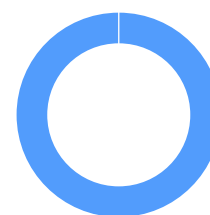
COMPOSITION BY SECTORS

- Healthcare 55.8%
- Industrials 17.5%
- Finance 10.8%
- Non-Energy Materials 6.1%
- Consumer Non-Cyclicals 3.7%
- Consumer Cyclicals 3.1%
- Utilities 1.3%
- Business Services 1.2%
- Technology 0.4%



COMPOSITION BY COUNTRIES

- Denmark 100.0%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	45.35%
DSV AS	DSV DC Equity	DK	DKK	9.50%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	5.43%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	5.21%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	3.54%
PANDORA A/S	PNDORA DC Equity	DK	DKK	3.13%
GENMAB A/S	GMAB DC Equity	DK	DKK	2.74%
CARLSBERG AS CLASS B	CARLB DC Equity	DK	DKK	2.73%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	2.66%
TRYG AS	TRYG DC Equity	DK	DKK	1.81%

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