

# FACTSHEET - Solactive GBS Developed Markets Nordic Large & Mid Cap GBP Index PR

## AS OF 05-Aug-2025



### DESCRIPTION

The Solactive GBS Developed Markets Nordic Large & Mid Cap GBP Index PR 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Developed Markets Nordic. It is calculated as a price return index in GBP and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD    | 2024   | 2023   | 2022    | 2021   | 2020   |
|-------------|--------|--------|--------|---------|--------|--------|
| Performance | -2.10% | -7.21% | 11.43% | -10.56% | 18.30% | 21.73% |

### CHARACTERISTICS

|                     |                       |                        |                                           |
|---------------------|-----------------------|------------------------|-------------------------------------------|
| ISIN / WKN          | DE000SLOPG25 / SLOPG2 | Base Value / Base Date | 550.85 Points / 08.05.2006                |
| Bloomberg / Reuters | /SNDLMCBP             | Last Price             | 1395.02                                   |
| Index Calculator    | Solactive AG          | Dividends              | Not Reinvested                            |
| Index Type          | Price Return          | Calculation            | 8:00am to 10:30pm (CET), every 60 seconds |
| Index Currency      | GBP                   | History                | Available daily back to 08.05.2006        |
| Index Members       | 110                   |                        |                                           |

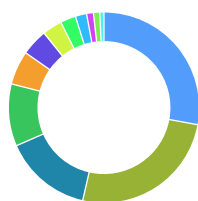
## STATISTICS

| GBP                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -4.20%  | -1.25%  | -8.51%  | -13.93%         | -2.10%  | 153.25%         |
| Performance (p.a.) |         |         |         |                 |         | 4.95%           |
| Volatility (p.a.)  | 18.82%  | 15.94%  | 20.97%  | 17.40%          | 19.87%  | 19.86%          |
| High               | 1502.18 | 1502.18 | 1563.56 | 1666.10         | 1563.56 | 1709.31         |
| Low                | 1383.89 | 1383.89 | 1256.66 | 1256.66         | 1256.66 | 320.00          |
| Sharpe Ratio*      | -2.39   | -0.58   | -0.99   | -1.05           | -0.39   | 0.04            |
| Max. Drawdown      | -7.87%  | -7.87%  | -19.63% | -24.57%         | -19.63% | -55.42%         |
| VaR 95 \ 99        |         |         |         | -29.1% \ -62.1% |         | -31.3% \ -62.1% |
| CVaR 95 \ 99       |         |         |         | -47.8% \ -89.0% |         | -49.1% \ -80.5% |

\* 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).

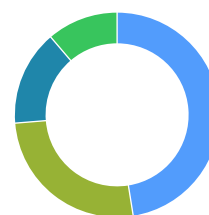
## COMPOSITION BY SECTORS

- Industrials 27.9%
- Finance 25.7%
- Healthcare 14.9%
- Non-Energy Materials 10.5%
- Technology 5.7%
- Consumer Non-Cyclicals 4.5%
- Energy 3.3%
- Telecommunications 2.6%
- Consumer Cyclicals 1.9%
- Utilities 1.2%
- Consumer Services 1.1%
- Business Services 0.7%



## COMPOSITION BY COUNTRIES

- Sweden 47.5%
- Denmark 26.2%
- Finland 15.0%
- Norway 11.2%



## TOP COMPONENTS AS OF 05-Aug-2025

| Company                                  | Ticker           | Country | Currency | Index Weight (%) |
|------------------------------------------|------------------|---------|----------|------------------|
| NOVO NORDISK A/S                         | NOVOB DC Equity  | DK      | DKK      | 11.44%           |
| INVESTOR AB CLASS B                      | INVEB SS Equity  | SE      | SEK      | 3.95%            |
| NORDEA BANK ABP                          | NDA FH Equity    | FI      | EUR      | 3.59%            |
| DSV AS                                   | DSV DC Equity    | DK      | DKK      | 3.25%            |
| VOLVO AB CLASS B                         | VOLVB SS Equity  | SE      | SEK      | 3.23%            |
| ATLAS COPCO AB CLASS A                   | ATCOA SS Equity  | SE      | SEK      | 2.93%            |
| ASSA ABLOY AB CLASS B                    | ASSAB SS Equity  | SE      | SEK      | 2.47%            |
| SKANDINAVISKA ENSKILDA BANKEN AB CLASS A | SEBA SS Equity   | SE      | SEK      | 2.15%            |
| DANSKE BANK A/S                          | DANSKE DC Equity | DK      | DKK      | 2.05%            |
| SAMPO OYJ CLASS A                        | SAMPO FH Equity  | FI      | EUR      | 1.98%            |

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