FACTSHEET - Solactive GBS Developed Markets Nordic Large & Mid Cap GBP Index NTR
AS OF 20-Jun-2025

DESCRIPTION

The Solactive GBS Developed Markets Nordic Large & Mid Cap GBP 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 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 net total return index in GBP and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	3.05%	-4.80%	14.75%	-8.08%	21.09%	23.97%

CHARACTERISTICS

ISIN / WKN	DE000SLOPKN4 / SLOPKN	Base Value / Base Date	388.29 Points / 08.05.2006
Bloomberg / Reuters	/.SNDLMCBN	Last Price	1793.73
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

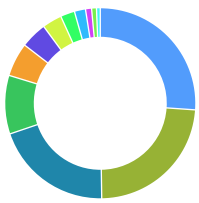
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.87%	-2.30%	4.98%	-12.89%	3.05%	361.96%
Performance (p.a.)						8.33%
Volatility (p.a.)	14.39%	23.19%	20.03%	16.93%	20.35%	19.86%
High	1854.80	1854.80	1911.70	2059.10	1911.70	2074.88
Low	1776.68	1550.43	1550.43	1550.43	1550.43	240.01
Sharpe Ratio*	-1.72	-0.57	0.31	-1.02	0.12	0.21
Max. Drawdown	-3.29%	-15.56%	-18.90%	-24.70%	-18.90%	-53.87%
VaR 95 \ 99				-27.6% \ -59.9%		-31.2% \ -61.1%
CVaR 95 \ 99				-45.0% \ -88.8%		-48.8% \ -80.3%

* 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).

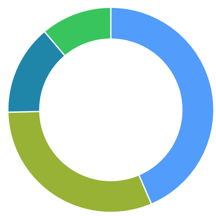
COMPOSITION BY SECTORS

- Industrials 26.1%
- Finance 23.7%
- Healthcare 20.0%
- Non-Energy Materials 9.9%
- Technology 5.7%
- Consumer Non-Cyclicals 4.5%
- Energy 3.3%
- Telecommunications 2.4%
- Consumer Cyclicals 1.9%
- Utilities 1.0%
- Consumer Services 0.8%
- Business Services 0.6%



COMPOSITION BY COUNTRIES

- Sweden 43.5%
- Denmark 31.1%
- Finland 14.2%
- Norway 11.2%



TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	16.88%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	3.64%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	3.29%
DSV AS	DSV DC Equity	DK	DKK	3.25%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	2.90%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	2.88%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	2.15%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	1.96%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	1.92%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	1.92%

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