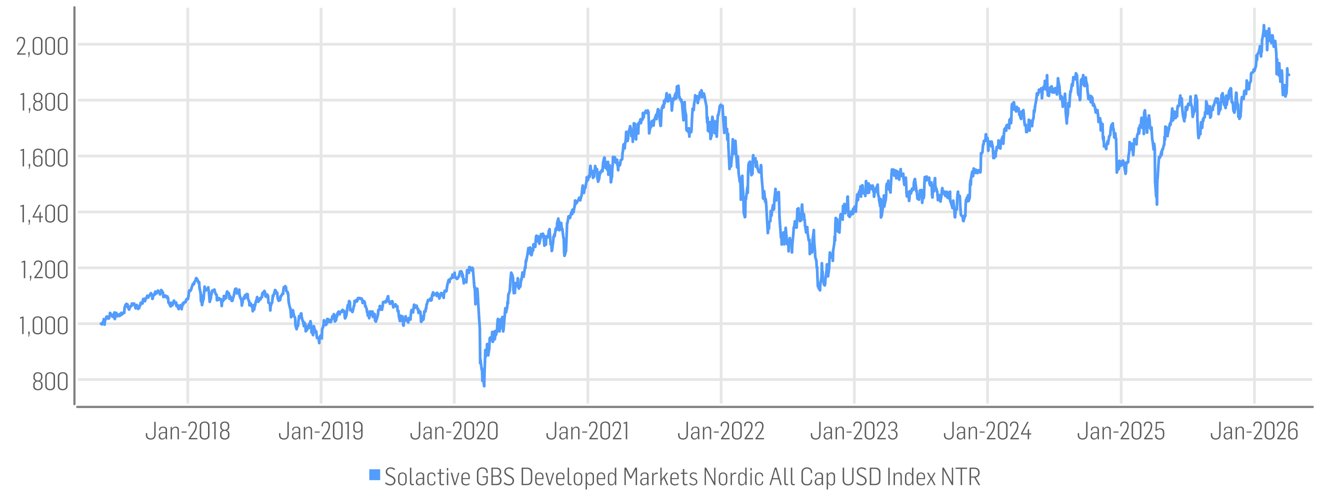
# FACTSHEET - Solactive GBS Developed Markets Nordic All Cap USD Index NTR
# AS OF 06-Apr-2026

SOLACTIVE
German Index Engineering

## DESCRIPTION

The Solactive GBS Developed Markets Nordic All Cap 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 all cap covering approximately the largest 100% of the free-float market capitalization in the Developed Markets Nordic. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

## HISTORICAL PERFORMANCE




## ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|---|---|---|---|---|---|---|
| Performance | -0.75% | 21.67% | -5.92% | 19.04% | -21.60% | 17.81% |

## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | DE000SL0G029 / SL0G02 | Base Value / Base Date | 1000.0 Points / 08.05.2017 |
| Bloomberg / Reuters | null / .SNDACUN | Last Price | 1890.68 |
| Index Calculator | null | Dividends | Reinvested |
| Index Type | | Calculation | 08:00 to 22:30 (CET), every null seconds |
| Index Currency | USD | History | Available daily back to 08.05.2017 |
| Index Members | 307 | | |

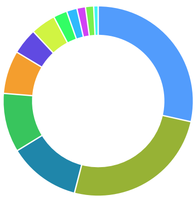
## STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | -0.89% | -2.32% | 4.36% | 24.06% | -0.75% | 89.07% |
| Performance (p.a.) | | | | | | 7.41% |
| Volatility (p.a.) | 22.69% | 20.77% | 17.67% | 17.23% | 20.20% | 19.60% |
| High | 1932.05 | 2068.08 | 2068.08 | 2068.08 | 2068.08 | 2068.08 |
| Low | 1813.24 | 1813.24 | 1733.45 | 1524.02 | 1813.24 | 776.41 |
| Sharpe Ratio* | -0.62 | -0.61 | 0.30 | 1.21 | -0.32 | 0.19 |
| Max. Drawdown | -6.15% | -12.32% | -12.32% | -12.32% | -12.32% | -39.53% |
| VaR 95 \ 99 | | | | -26.1% \ -40.8% | | -31.7% \ -56.1% |
| CVaR 95 \ 99 | | | | -38.5% \ -62.3% | | -46.7% \ -76.4% |

* 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).

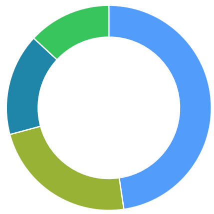
## COMPOSITION BY SECTORS

- Industrials 28.5%
- Finance 25.5%
- Healthcare 12.2%
- Non-Energy Materials 10.0%
- Technology 7.3%
- Consumer Non-Cyclicals 4.4%
- Energy 4.2%
- Telecommunications 2.3%
- Consumer Cyclicals 1.8%
- Business Services 1.5%
- Utilities 1.4%
- Consumer Services 0.8%



## COMPOSITION BY COUNTRIES

- Sweden 47.7%
- Denmark 23.2%
- Finland 16.1%
- Norway 13.1%



## TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 6.61% |
| INVESTOR AB CLASS B | INVEB SS Equity | SE | SEK | 3.79% |
| NORDEA BANK ABP | NDA FH Equity | FI | EUR | 3.13% |
| VOLVO AB CLASS B | VOLVB SS Equity | SE | SEK | 2.79% |
| DSV AS | DSV DC Equity | DK | DKK | 2.65% |
| ATLAS COPCO AB CLASS A | ATCOA SS Equity | SE | SEK | 2.57% |
| NOKIA OYJ | NOKIA FH Equity | FI | EUR | 2.47% |
| SANDVIK AB | SAND SS Equity | SE | SEK | 2.34% |
| ASSA ABLOY AB CLASS B | ASSAB SS Equity | SE | SEK | 2.04% |
| LM ERICSSON TELEFON AB CLASS B | ERICB SS Equity | SE | SEK | 1.93% |

SOLACTIVE
German Index Engineering

## DISCLAIMER