

FACTSHEET - Solactive GBS Developed Markets Nordic Large & Mid Cap GBP Index NTR AS OF 06-Apr-2026



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	2025	2024	2023	2022	2021
Performance	1.86%	12.70%	-4.80%	14.75%	-8.08%	21.09%

CHARACTERISTICS

ISIN / WKN	DE000SLOPKN4 / SLOPKN	Base Value / Base Date	388.29 Points / 08.05.2006
Bloomberg / Reuters	/SNDLMCBN	Last Price	1998.31
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	111		

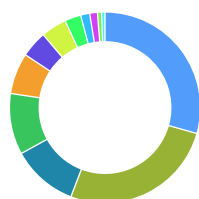
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.14%	0.23%	7.13%	23.50%	1.86%	414.64%
Performance (p.a.)						8.58%
Volatility (p.a.)	19.01%	17.86%	15.34%	15.02%	17.39%	19.72%
High	2008.65	2107.19	2107.19	2107.19	2107.19	2107.19
Low	1906.51	1906.51	1829.47	1618.09	1906.51	240.01
Sharpe Ratio*	-0.11	-0.16	0.73	1.34	0.20	0.25
Max. Drawdown	-5.09%	-9.52%	-9.52%	-9.52%	-9.52%	-53.87%
VaR 95 \ 99				-20.8% \ -46.0%		-31.1% \ -60.7%
CVaR 95 \ 99				-35.0% \ -57.2%		-48.5% \ -79.7%

* 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).

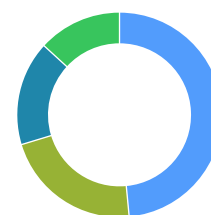
COMPOSITION BY SECTORS

- Industrials 29.4%
- Finance 26.4%
- Healthcare 11.2%
- Non-Energy Materials 10.3%
- Technology 7.0%
- Energy 4.5%
- Consumer Non-Cyclicals 4.3%
- Telecommunications 2.7%
- Utilities 1.5%
- Consumer Cyclical 1.3%
- Business Services 0.7%
- Consumer Services 0.6%



COMPOSITION BY COUNTRIES

- Sweden 48.5%
- Denmark 21.8%
- Finland 16.5%
- Norway 13.2%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	7.80%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	4.48%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	3.70%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	3.29%
DSV AS	DSV DC Equity	DK	DKK	3.13%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	3.03%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	2.92%
SANDVIK AB	SAND SS Equity	SE	SEK	2.76%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	2.41%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	2.28%

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