

FACTSHEET - Solactive GBS Finland Large & Mid Cap Index NTR

AS OF 14-Aug-2024



DESCRIPTION

The Solactive GBS Finland Large & Mid Cap 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 Finnish market. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	0.20%	-4.15%	-8.74%	23.18%	10.02%	12.13%

CHARACTERISTICS

ISIN / WKN	DE000SLA4GM7 / SLA4GM	Base Value / Base Date	837.64 Points / 08.05.2006
Bloomberg / Reuters	/ .SFILMCN	Last Price	1264.57
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	14		

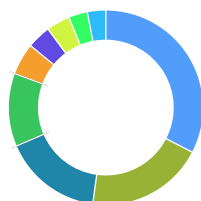
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.86%	-5.68%	1.77%	6.92%	0.20%	50.97%
Performance (p.a.)						2.28%
Volatility (p.a.)	17.80%	14.15%	12.51%	12.89%	12.71%	22.94%
High	1282.24	1343.53	1343.53	1343.53	1343.53	1480.25
Low	1210.69	1210.69	1210.69	1133.93	1210.69	347.80
Sharpe Ratio*	-0.77	-1.75	-0.00	0.26	-0.26	-0.06
Max. Drawdown	-5.58%	-9.89%	-9.89%	-9.89%	-9.89%	-70.62%
VaR 95 \ 99				-21.1% \ -28.6%		-36.8% \ -66.8%
CVaR 95 \ 99				-27.1% \ -39.0%		-55.7% \ -90.1%

* 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).

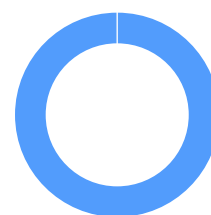
COMPOSITION BY SECTORS

- Finance 32.6%
- Industrials 19.6%
- Non-Energy Materials 16.4%
- Technology 12.1%
- Energy 5.3%
- Telecommunications 3.9%
- Utilities 3.9%
- Healthcare 3.1%
- Consumer Non-Cyclicals 3.1%



COMPOSITION BY COUNTRIES

- Finland 100.0%



TOP COMPONENTS AS OF 14-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
NORDEA BANK ABP	NDA FH Equity	FI	EUR	21.15%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	12.14%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	11.44%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	10.05%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	9.85%
WARTSILA OYJ ABP	WRTIV FH Equity	FI	EUR	5.74%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	5.27%
METSO CORPORATION	METSO FH Equity	FI	EUR	3.98%
STORA ENSO OYJ CLASS R	STERV FH Equity	FI	EUR	3.94%
FORTUM OYJ	FORTUM FH Equity	FI	EUR	3.93%

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