

Do you want to track—or do you want to lead?

In an era of benchmark concentration and high performance dispersion, investors face a fundamental question: track the market, or target outperformance by adding active risk that may lead to underperformance?

For many institutional and discretionary clients, passive investing has long been the go-to solution for efficient market exposure. Yet in today's more complex, dynamic, and uncertain environment, passive strategies come with structural limitations. They offer no path to excess return, no ability to respond to market signals, and no insulation from inefficiencies embedded into the index.

BetaPlus, Nordea Asset Management's (NAM's) enhanced index family, provides a different answer.

What is BetaPlus?

Designed to deliver **consistent excess returns** with limited active risk¹, BetaPlus solutions apply a disciplined, rules-based framework grounded in quantitative insights. For over 15 years, these strategies have offered a systematic approach that adapts to changing markets while maintaining control over risk. Today, this proven approach is trusted by institutional and discretionary investors across Europe and powers over €60 billion in BetaPlus assets². For clients seeking **cost-efficient, scalable equity exposure** without surrendering the potential for alpha, Nordea's BetaPlus may offer a compelling alternative.

Proven results from a time-tested strategy

Performance is never guaranteed — but real-world results matter. The **BetaPlus Enhanced Global Developed Equity Strategy** has delivered **positive excess returns in every rolling five-year period since its inception**³ — with a typical ex-ante tracking error around 1%. This level of consistency has made BetaPlus a trusted allocation in core equity portfolios across Europe.

Importantly, the success of BetaPlus has not been confined to a single vehicle or region. The family of strategies includes both global and regional exposures and is available through mutual funds, segregated mandates, and—most recently—active ETFs. But across formats, the DNA is identical: **repeatable, disciplined, quantitative investing with consistent outperformance**³.

How do we do it?

At the core of BetaPlus lies a **systematic, adaptive multi-factor**

investment framework developed and refined by NAM's Diversified Equities Team, part of the well-known Multi Assets Team, a highly experienced and stable group of senior professionals that has seen no turnover at the top during entire track record of these strategies.

The objective is clear: deliver **consistent alpha**—targeting +0.5% gross per annum—while maintaining **low tracking error** (1-2% ex ante) and avoiding unintended exposures. To achieve this, BetaPlus strategies target neutral exposures at the sector and regional levels and maintain a beta of 1 relative to their benchmarks. The result is an enhanced index solution that preserves the core characteristics of the index, while seeking to systematically improve upon it¹.

In short, BetaPlus combines quantitative precision, fundamental insight, and operational efficiency in one model—enabling institutional investors to pursue consistent outperformance without drifting from their core benchmarks¹.

Sustainability options

BetaPlus doesn't ignore clients' varied sustainability needs, either. The solutions are available in two distinct versions: **BetaPlus Enhanced** and **BetaPlus Sustainable Enhanced strategies**. Both share the same robust investment engine, but with different levels of sustainability integration to meet a range of client needs and policy preferences.

Quietly shaping what active can achieve

In today's crowded, concentrated markets, the need for reliable and consistent investment solutions is more important than ever. BetaPlus provides a proven, **scalable, and risk-controlled solution**—one with over €60 billion assets and a 15 year track record behind it².

Nordea BetaPlus. Proven. Consistent. Controlled.
nordea.lu/BetaPlus

Nordea
ASSET MANAGEMENT

¹There can be no warranty that an investment objective, targeted returns and results of an investment structure is achieved. The value of your investment can go up and down, and you could lose some or all of your invested money.

²As at 31.07.2025

³The performance represented is historical; past performance is not a reliable indicator of future results and investors may not recover the full

amount invested. The value of your investment can go up and down, and you could lose some or all of your invested money. The Tracking Error (TE) and Information Ratio (IR) figures presented may differ from target values due to cut-off time discrepancies between the fund's Net Asset Value and its benchmark. This timing difference typically leads to a higher TE and, consequently, a lower IR, which may not accurately depict the risk profile of the fund's holdings.

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