

FACTSHEET - AS OF 03-May-2024

Solactive GBS Developed Markets Small Cap SEK Index 5% AR

DESCRIPTION

The Solactive GBS Developed Markets Small Cap SEK Index AR 5% intends to track the performance of the Solactive GBS Developed Markets Small Cap SEK Index NTR subject to an adjusted return factor of 5% per annum.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MC1	Base Value / Base Date	773.89 Points / 08.05.2006
Bloomberg / Reuters	SDMSC5 Index/ .SDMSC5	Last Price	1368.94
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 08.05.2006
Index Members	3116		

STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.68%	6.24%	12.43%	16.18%	8.08%	76.89%
Performance (p.a.)						3.22%
Volatility (p.a.)	10.82%	10.72%	12.35%	12.52%	11.54%	16.90%
High	1378.25	1407.83	1407.83	1407.83	1407.83	1407.83
Low	1334.68	1282.27	1180.69	1168.17	1244.51	377.69
Max. Drawdown	-3.16%	-5.20%	-5.20%	-12.19%	-5.20%	-53.46%
VaR 95 \ 99				-19.7% \ -27.8%		-26.2% \ -47.2%
CVaR 95 \ 99				-24.7% \ -34.2%		-40.7% \ -68.0%

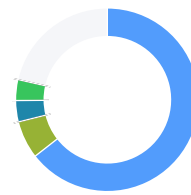
COMPOSITION BY CURRENCIES

- USD 69.3%
- EUR 8.8%
- JPY 6.7%
- GBP 3.7%
- Others 11.5%



COMPOSITION BY COUNTRIES

- US 64.4%
- JP 6.7%
- GB 3.7%
- CA 3.7%
- Others 21.5%



TOP COMPONENTS AS OF 03-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	0.38%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	0.36%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.36%
VISTRA CORP	VST UN Equity	US	USD	0.32%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	0.29%
TARGA RESOURCES CORP	TRGP UN Equity	US	USD	0.28%
BUILDERS FIRSTSOURCE INC	BLDR UN Equity	US	USD	0.27%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.26%
DECKERS OUTDOOR CORP	DECK UN Equity	US	USD	0.24%
VERALTO CORP	VLTO UN Equity	US	USD	0.24%

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