

FACTSHEET - AS OF 03-May-2024

Solactive GBS Developed Markets Small Cap SEK Index NTR

DESCRIPTION

The Solactive GBS Developed Markets Small Cap SEK 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 small cap segment covering approximately the largest 85% - 99% of the free-float market capitalization in the Developed Markets. It is calculated as a net total return index in SEK and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MCZ	Base Value / Base Date	446.28 Points / 08.05.2006
Bloomberg / Reuters	/ .SDMSCSN	Last Price	1941.91
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	SEK	History	Available daily back to 08.05.2006
Index Members	3116		

STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.27%	7.57%	15.27%	22.05%	9.96%	335.13%
Performance (p.a.)						8.52%
Volatility (p.a.)	10.83%	10.72%	12.35%	12.54%	11.56%	16.90%
High	1951.92	1988.33	1988.33	1988.33	1988.33	1988.33
Low	1889.67	1797.65	1634.96	1591.09	1736.84	247.30
Max. Drawdown	-2.95%	-4.96%	-4.96%	-11.52%	-4.96%	-50.00%
VaR 95 \ 99				-19.5% \ -27.5%		-25.8% \ -46.9%
CVaR 95 \ 99				-24.5% \ -34.0%		-40.4% \ -67.7%

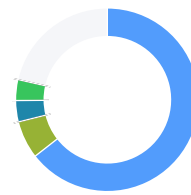
COMPOSITION BY CURRENCIES

- 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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