

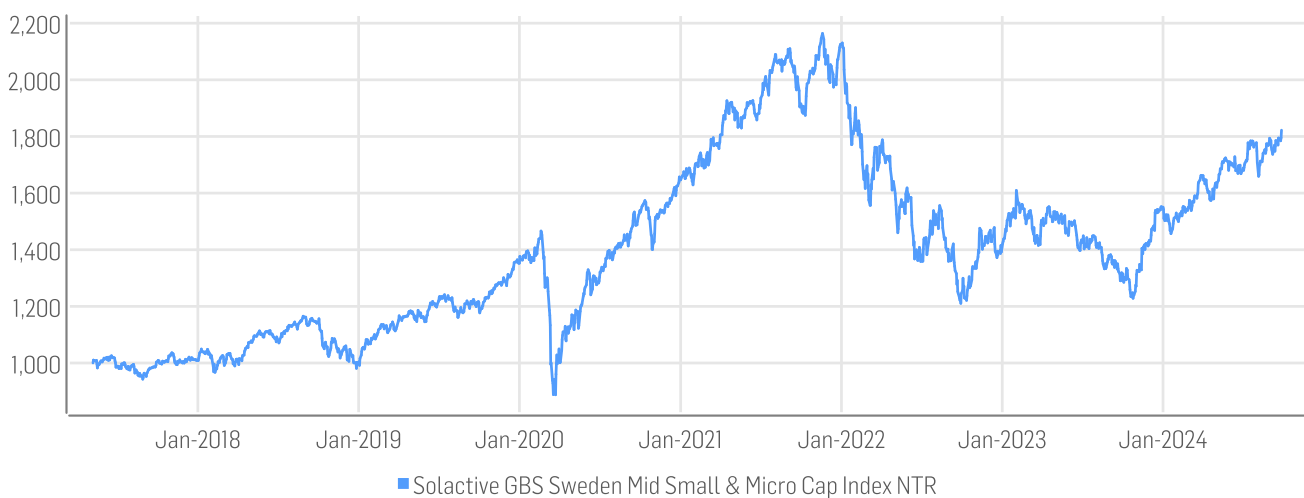
FACTSHEET - AS OF 26-Sep-2024

Solactive GBS Sweden Mid Small & Micro Cap Index NTR

DESCRIPTION

The Solactive GBS Sweden Mid Small & Micro 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 mid, small, and micro-cap segment covering approximately the largest 70%-100% of the free-float market capitalization in Sweden. It is weighted by free-float market capitalization and the number of constituents is floating. The index is calculated as a net total return index in EUR.

HISTORICAL PERFORMANCE



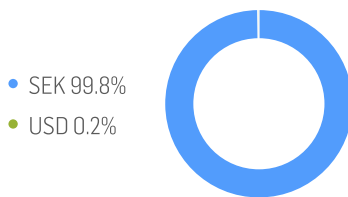
CHARACTERISTICS

ISIN / WKN	SLOKD3	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SSEMMCN	Last Price	1822.24
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 08.05.2017
Index Members	114		

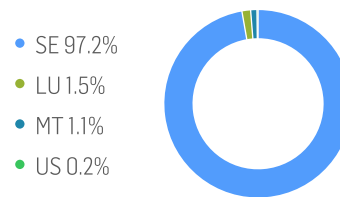
STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	3.06%	8.64%	9.66%	38.64%	17.54%	82.22%
Performance (p.a.)						8.46%
Volatility (p.a.)	13.16%	14.59%	14.30%	16.15%	13.95%	19.64%
High	1822.24	1822.24	1822.24	1822.24	1822.24	2163.84
Low	1736.93	1659.24	1573.97	1228.35	1456.69	887.70
Max. Drawdown	-3.17%	-7.02%	-7.02%	-7.92%	-7.02%	-44.05%
VaR 95 \ 99				-25.3% \ -35.3%		-32.5% \ -54.2%
CVaR 95 \ 99				-31.9% \ -41.6%		-48.4% \ -77.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
TRELLEBORG AB CLASS B	TRELB SS Equity	SE	SEK	3.70%
INDUTRADE AB	INDT SS Equity	SE	SEK	3.65%
SWEDISH ORPHAN BIOVITRUM AB	SOBI SS Equity	SE	SEK	3.26%
ADDTTECH AB	ADDTB SS Equity	SE	SEK	3.14%
SKANSKA AB CLASS B	SKAB SS Equity	SE	SEK	3.10%
SECURITAS AB CLASS B	SECUB SS Equity	SE	SEK	2.83%
TELE2 AB	TEL2B SS Equity	SE	SEK	2.76%
BEIJER REF AB	BEIJB SS Equity	SE	SEK	2.70%
CASTELLUM AB	CAST SS Equity	SE	SEK	2.59%
AAK AB	AAK SS Equity	SE	SEK	2.51%

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