

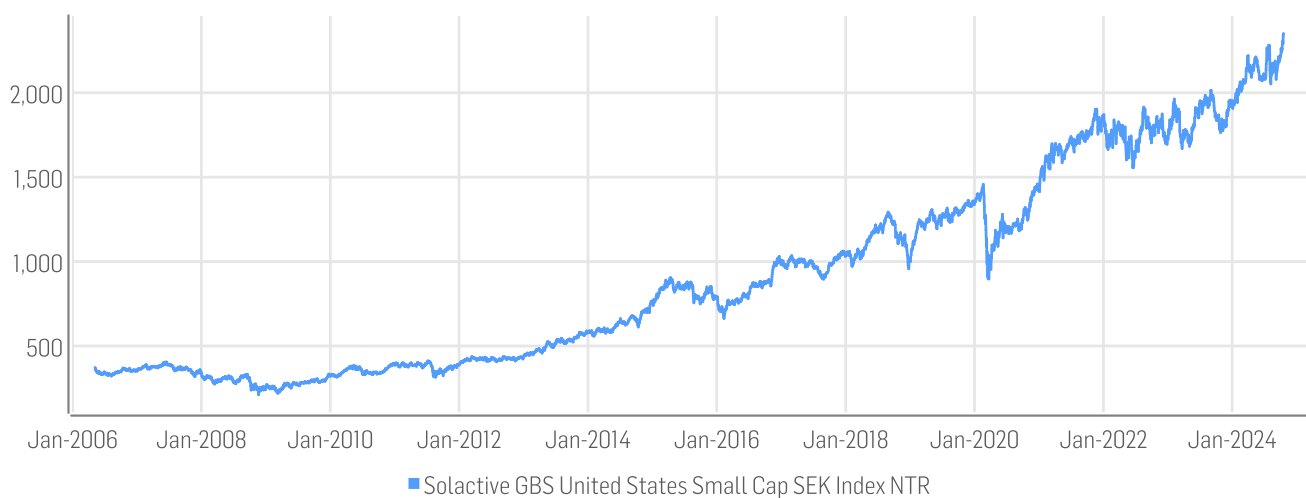
# FACTSHEET - AS OF 18-Oct-2024

## Solactive GBS United States Small Cap SEK Index NTR

### DESCRIPTION

The Solactive GBS United States 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 United States. It is calculated as a net total return index in SEK and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

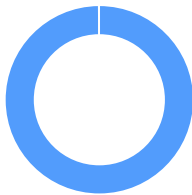
ISIN / WKN	SL0LP7	Base Value / Base Date	372.315573594468 Points / 08.05.2006
Bloomberg / Reuters	/ .SUSSCSN	Last Price	2351.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 08.05.2006
Index Members	1349		

## STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	7.97%	6.62%	12.44%	30.20%	20.91%	531.60%
Performance (p.a.)						10.51%
Volatility (p.a.)	12.33%	21.12%	17.66%	17.01%	16.70%	22.75%
High	2351.56	2351.56	2351.56	2351.56	2351.56	2351.56
Low	2177.95	2052.09	2052.09	1764.56	1907.58	210.91
Max. Drawdown	-1.27%	-10.07%	-10.07%	-10.07%	-10.07%	-48.00%
VaR 95 \ 99				-28.5% \ -49.6%		-35.2% \ -60.3%
CVaR 95 \ 99				-38.9% \ -57.3%		-53.6% \ -90.3%

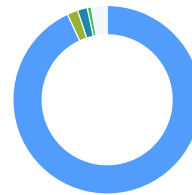
## COMPOSITION BY CURRENCIES

- USD 99.9%
- AUD 0.1%
- HKD 0.0%
- CAD 0.0%



## COMPOSITION BY COUNTRIES

- US 93.1%
- IE 1.8%
- BM 1.7%
- KY 0.7%
- Others 2.7%



## TOP COMPONENTS AS OF 18-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
VISTRA CORP	VST UN Equity	US	USD	0.64%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	0.61%
FLUTTER ENTERTAINMENT PLC	FLUT UN Equity	IE	USD	0.59%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.54%
TARGA RESOURCES CORP	TRGP UN Equity	US	USD	0.51%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	0.49%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.44%
Applovin Corp	APP UW Equity	US	USD	0.39%
VERALTO CORP	VLTO UN Equity	US	USD	0.36%
FIRST CITIZENS BANCSHARES INC/NC	FCNCA UW Equity	US	USD	0.36%

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