

FACTSHEET - Solactive GFS Sweden Value Index PR AS OF 14-Jul-2025

DESCRIPTION

The Solactive GFS Sweden Value Index is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS Sweden Large & Mid Cap Index that exhibit Value characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	1.65%	4.16%	14.79%	-19.62%	23.38%	12.02%

CHARACTERISTICS

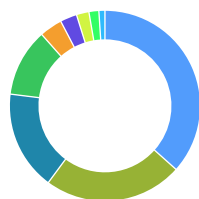
ISIN / WKN	SL0LY0	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSESP	Last Price	3033.56
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 08.05.2006
Index Members	30		

STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	2.62%	5.83%	-1.27%	0.43%	1.65%	203.36%
Performance (p.a.)						5.96%
Volatility (p.a.)	14.54%	14.62%	19.85%	16.71%	19.23%	21.72%
High	3086.87	3114.03	3349.33	3349.33	3349.33	3349.33
Low	2940.69	2830.50	2605.14	2605.14	2605.14	515.52
Max. Drawdown	-1.73%	-5.57%	-22.22%	-22.22%	-22.22%	-60.42%
VaR 95 \ 99				-27.8% \ -51.2%		-34.7% \ -63.1%
CVaR 95 \ 99				-45.6% \ -73.1%		-53.0% \ -85.0%

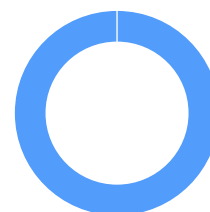
COMPOSITION BY SECTORS

- Finance 36.6%
- Non-Energy Materials 23.5%
- Industrials 16.8%
- Technology 11.5%
- Consumer Non-Cyclicals 3.9%
- Healthcare 2.8%
- Business Services 2.1%
- Telecommunications 1.7%
- Consumer Cyclicals 1.0%



COMPOSITION BY COUNTRIES

- Sweden 100.0%



TOP COMPONENTS AS OF 14-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SANDVIK AB	SAND SS Equity	SE	SEK	5.50%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	5.50%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	5.44%
SVENSKA HANDELSBANKEN AB CLASS A	SHBA SS Equity	SE	SEK	5.23%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	5.05%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	4.95%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	4.91%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	4.87%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	4.75%
SVENSKA CELLULOOSA AKTIEBOLAGET CLASS B	SCAB SS Equity	SE	SEK	4.40%

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