

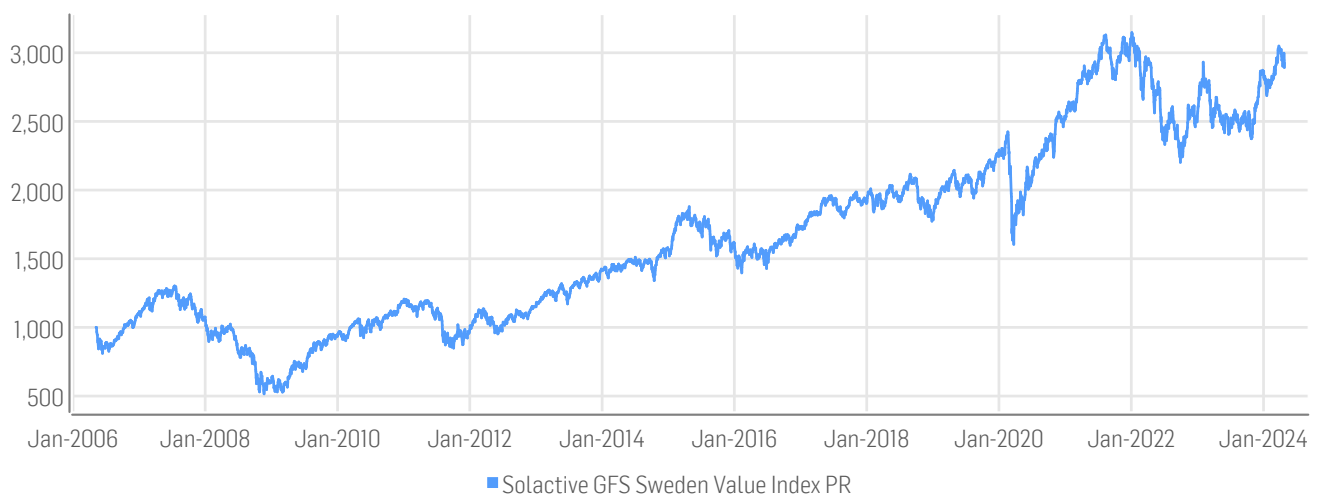
FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Sweden Value Index PR

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



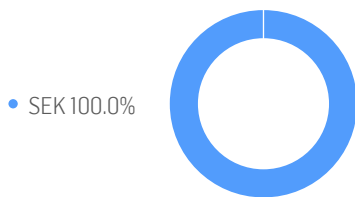
CHARACTERISTICS

ISIN / WKN	SL0LY0	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSESP	Last Price	2928.04
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	31		

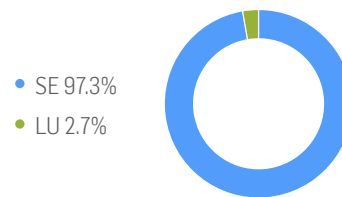
STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.64%	4.50%	23.12%	14.43%	2.20%	192.80%
Performance (p.a.)						6.16%
Volatility (p.a.)	14.53%	12.91%	15.15%	15.87%	13.35%	22.05%
High	3038.54	3049.24	3049.24	3049.24	3049.24	3147.51
Low	2892.53	2745.06	2384.39	2373.52	2687.93	515.52
Max. Drawdown	-4.81%	-5.14%	-6.45%	-8.13%	-6.22%	-60.42%
VaR 95 \ 99				-23.5% \ -34.7%		-35.6% \ -63.7%
CVaR 95 \ 99				-31.3% \ -41.9%		-53.6% \ -86.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
FASTIGHETS BALDER AB CLASS B	BALDB SS Equity	SE	SEK	5.97%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	5.51%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	5.42%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	5.31%
CASTELLUM AB	CAST SS Equity	SE	SEK	4.99%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	4.76%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	4.57%
SVENSKA CELLULOSA AKTIEBOLAGET CLASS B	SCAB SS Equity	SE	SEK	4.53%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	4.48%
BOLIDEN AB	BOL SS Equity	SE	SEK	4.39%

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