

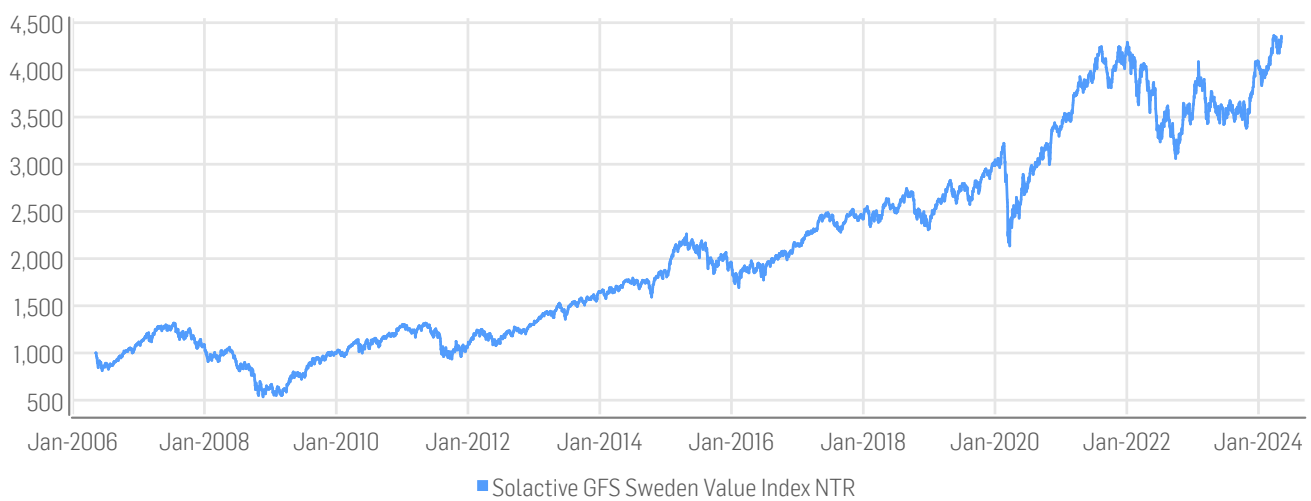
FACTSHEET - AS OF 08-May-2024

Solactive GFS Sweden Value Index NTR

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



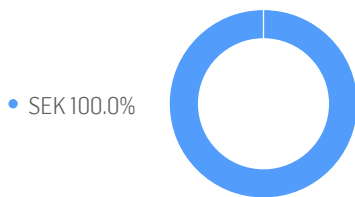
CHARACTERISTICS

ISIN / WKN	SL0LY1	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSESX	Last Price	4331.30
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

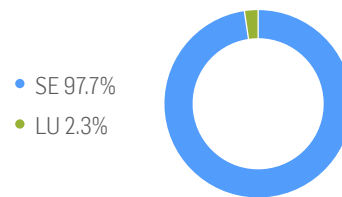
STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.38%	9.34%	22.19%	21.83%	6.04%	333.13%
Performance (p.a.)						8.48%
Volatility (p.a.)	16.02%	13.09%	14.52%	15.58%	13.22%	22.03%
High	4357.02	4363.98	4363.98	4363.98	4363.98	4363.98
Low	4177.46	3947.13	3544.70	3381.84	3832.65	534.61
Max. Drawdown	-3.92%	-4.27%	-6.44%	-7.95%	-6.21%	-59.43%
VaR 95 \ 99				-22.4% \ -30.2%		-35.0% \ -63.7%
CVaR 95 \ 99				-29.1% \ -41.9%		-53.5% \ -86.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 08-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	5.21%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	5.17%
SVENSKA CELLULOSA AKTIEBOLAGET CLASS B	SCAB SS Equity	SE	SEK	5.15%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	5.03%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	4.97%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	4.83%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	4.78%
CASTELLUM AB	CAST SS Equity	SE	SEK	4.50%
SVENSKA HANDELSBANKEN AB CLASS A	SHBA SS Equity	SE	SEK	4.44%
BOLIDEN AB	BOL SS Equity	SE	SEK	4.37%

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