

# FACTSHEET - AS OF 26-Apr-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



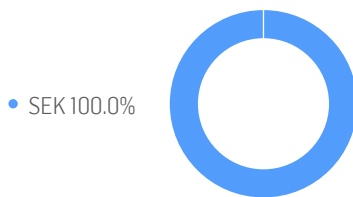
### CHARACTERISTICS

ISIN / WKN	SL0LY1	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSESN	Last Price	4228.74
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	31		

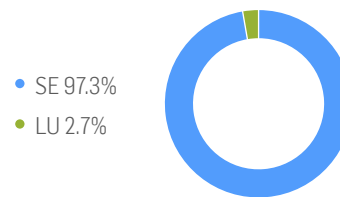
## STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.04%	5.85%	24.80%	16.49%	3.53%	322.87%
Performance (p.a.)						8.36%
Volatility (p.a.)	14.20%	12.79%	15.09%	15.83%	13.27%	22.05%
High	4361.30	4363.98	4363.98	4363.98	4363.98	4363.98
Low	4177.46	3915.60	3397.33	3381.84	3832.65	534.61
Max. Drawdown	-4.22%	-4.27%	-6.44%	-7.95%	-6.21%	-59.43%
VaR 95 \ 99				-23.5% \ -34.7%		-35.0% \ -63.7%
CVaR 95 \ 99				-30.8% \ -41.9%		-53.5% \ -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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