

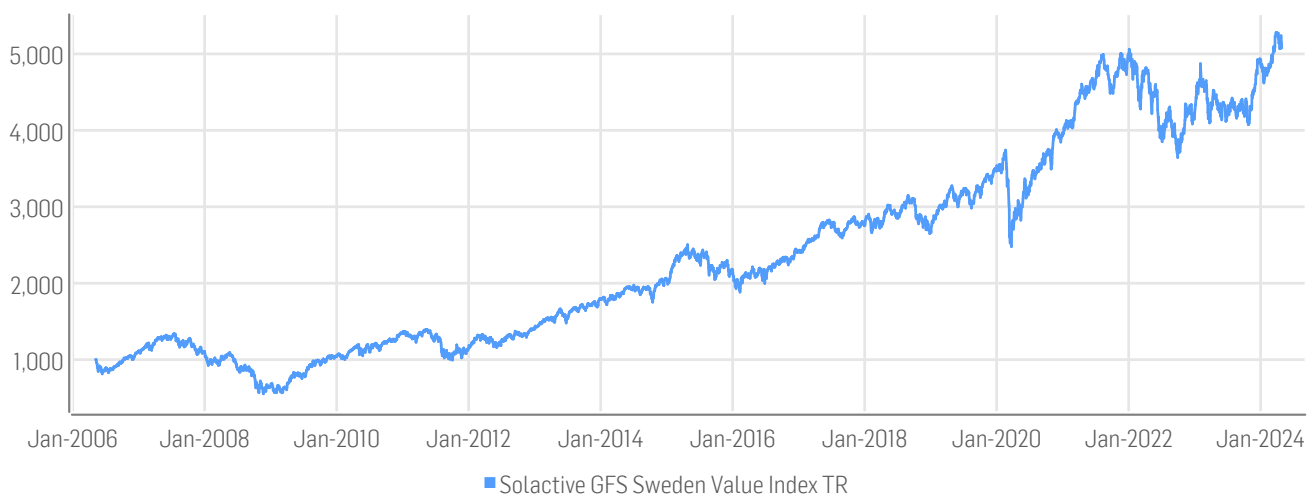
FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Sweden Value Index TR

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



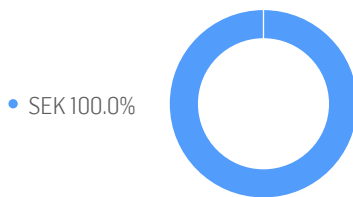
CHARACTERISTICS

ISIN / WKN	SL0LY2	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SVSEST Index/ .SVSEST	Last Price	5137.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

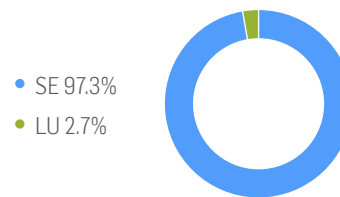
STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.70%	6.70%	25.84%	17.62%	4.37%	413.74%
Performance (p.a.)						9.54%
Volatility (p.a.)	14.10%	12.84%	15.11%	15.85%	13.32%	22.05%
High	5279.73	5279.73	5279.73	5279.73	5279.73	5279.73
Low	5067.81	4719.70	4093.03	4074.38	4618.96	551.65
Max. Drawdown	-4.01%	-4.01%	-6.43%	-7.88%	-6.21%	-58.84%
VaR 95 \ 99				-23.5% \ -34.7%		-35.0% \ -63.7%
CVaR 95 \ 99				-30.6% \ -41.9%		-53.4% \ -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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