

FACTSHEET - Solactive GFS Sweden Value Index TR AS OF 02-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	5.08%	6.88%	18.75%	-16.99%	26.95%	13.43%

CHARACTERISTICS

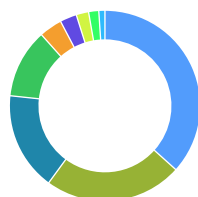
ISIN / WKN	SL0LY2	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SVSEST Index/ .SVSEST	Last Price	5528.44
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 08.05.2006
Index Members	30		

STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	0.90%	6.11%	4.06%	5.64%	5.08%	452.84%
Performance (p.a.)						9.34%
Volatility (p.a.)	13.68%	23.60%	19.49%	16.64%	19.34%	21.72%
High	5538.95	5647.16	5911.24	5911.24	5911.24	5911.24
Low	5332.81	4690.74	4690.74	4690.74	4690.74	551.65
Max. Drawdown	-3.72%	-9.97%	-20.65%	-20.65%	-20.65%	-58.84%
VaR 95 \ 99				-27.2% \ -51.2%		-34.1% \ -63.3%
CVaR 95 \ 99				-45.0% \ -72.2%		-52.9% \ -85.4%

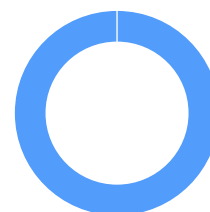
COMPOSITION BY SECTORS

- Finance 36.7%
- Non-Energy Materials 23.4%
- Industrials 16.6%
- Technology 11.7%
- 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 02-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	5.48%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	5.39%
SANDVIK AB	SAND SS Equity	SE	SEK	5.36%
SVENSKA HANDELSBANKEN AB CLASS A	SHBA SS Equity	SE	SEK	5.19%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	5.16%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	5.06%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	4.87%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	4.75%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	4.63%
SVENSKA CELLULOZA AKTIEBOLAGET CLASS B	SCAB SS Equity	SE	SEK	4.44%

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