

FACTSHEET - AS OF 16-May-2025

Solactive Sweden Low Volatility 4.75% AR Index

DESCRIPTION

The index tracks the performance of the 10 least volatile stocks among the 30 largest Swedish stocks according to free float market cap. The stocks are weighted according to inverse volatility. The Solactive Sweden Low Volatility 4.75% AR Index" (AR = Adjusted Return) is a net total return index adjusted for a 4.75% synthetic annual dividend which is deducted on a daily basis.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2GC2/ SLA2GC	Base Value / Base Date	100 Points / 04.05.2011
Bloomberg / Reuters	SOLSWELV Index / .SOLSWELV	Last Price	180.12
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	08:00am to 10:30pm (CET), every 60 seconds
Index Currency	SEK	History	Available daily back to 04.05.2011
Index Members	10		

STATISTICS

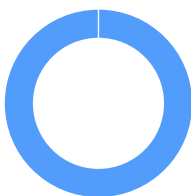
SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	5.28%	-6.33%	0.60%	-1.59%	1.58%	80.12%
Performance (p.a.)						4.28%
Volatility (p.a.)	13.43%	23.00%	18.19%	15.93%	20.01%	16.44%
High	180.12	194.68	194.68	194.68	194.68	194.68
Low	169.71	157.14	157.14	157.14	157.14	80.63
Max. Drawdown	-1.48%	-19.28%	-19.28%	-19.28%	-19.28%	-33.22%
VaR 95 \ 99				-24.3% \ -44.4%		-25.5% \ -48.4%
CVaR 95 \ 99				-42.1% \ -70.0%		-40.5% \ -67.9%

STATISTICS - GBS - Solactive GBS Sweden Large & Mid Cap Index TR

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	8.73%	-5.12%	4.03%	0.45%	4.83%	273.18%
Performance (p.a.)						9.84%
Volatility (p.a.)	15.04%	26.12%	20.34%	17.67%	22.51%	18.82%
High	2042.46	2176.01	2176.01	2176.01	2176.01	2176.01
Low	1861.55	1714.47	1714.47	1714.47	1714.47	397.98
Max. Drawdown	-1.18%	-21.21%	-21.21%	-21.21%	-21.21%	-32.64%
VaR 95 \ 99				-30.2% \ -57.7%		-30.3% \ -53.6%
CVaR 95 \ 99				-48.5% \ -73.6%		-45.8% \ -73.5%

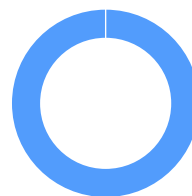
COMPOSITION BY CURRENCIES

• SEK 100.0%



COMPOSITION BY COUNTRIES

• SE 100.0%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TELE2 AB	TEL2B SS Equity	SE	SEK	11.01%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	10.84%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	10.70%
TELIA CO AB	TELIA SS Equity	SE	SEK	10.58%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	10.51%
ALFA LAVAL AB	ALFA SS Equity	SE	SEK	9.77%
SKANSKA AB CLASS B	SKAB SS Equity	SE	SEK	9.63%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	9.53%
SVENSKA CELLULOSA AKTIEBOLAGET CLASS B	SCAB SS Equity	SE	SEK	8.93%
SECURITAS AB CLASS B	SECUB SS Equity	SE	SEK	8.50%

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