

FACTSHEET - AS OF 20-Oct-2021

Solactive GBS Sweden Large & Mid Cap Index PR

DESCRIPTION

The Solactive GBS Sweden Large & Mid Cap Index PR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Swedish market. It is calculated as a price return index in SEK and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



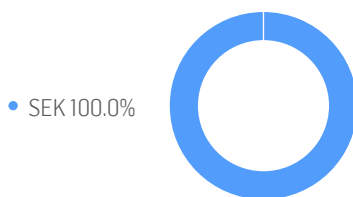
CHARACTERISTICS

ISIN / WKN	DE000SLA4UX5 / SLA4UX	Base Value / Base Date	614.43 Points / 08.05.2006
Bloomberg / Reuters	/ .SSELMCP	Last Price	1562.38
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 08.05.2006
Index Members	62		

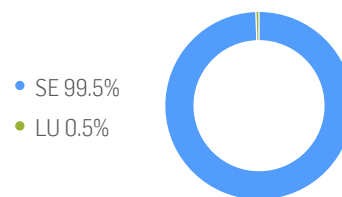
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.69%	-1.69%	4.39%	30.73%	24.26%	154.28%
Performance (p.a.)	-	-	-	-	-	6.23%
Volatility (p.a.)	19.12%	14.48%	15.07%	14.80%	14.62%	22.29%
High	1562.38	1626.45	1626.45	1626.45	1626.45	1626.45
Low	1480.39	1480.39	1452.98	1126.39	1257.34	315.19
Sharpe Ratio	2.00	-0.46	0.60	2.11	2.13	0.28
Max. Drawdown	-5.21%	-8.98%	-8.98%	-8.98%	-8.98%	-60.05%
VaR 95 \ 99				-23.2% \ -43.7%		-35.7% \ -65.2%
CVaR 95 \ 99				-35.5% \ -46.3%		-54.7% \ -87.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	5.94%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	5.86%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	4.96%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	4.91%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	4.45%
EVOLUTION AB	EVO SS Equity	SE	SEK	4.22%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	4.06%
SANDVIK AB	SAND SS Equity	SE	SEK	3.83%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	3.31%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	3.20%

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