

# FACTSHEET - AS OF 20-Oct-2020

## Solactive GBS Sweden Large & Mid Cap Index TR

### DESCRIPTION

The Solactive GBS Sweden Large & Mid Cap Index TR 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 Total Return index in SEK and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



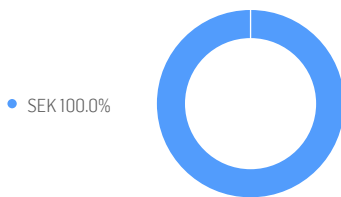
### CHARACTERISTICS

ISIN / WKN	DE000SLA4UY3 / SLA4UY	Base Value / Base Date	423.12 Points / 08.05.2006
Bloomberg / Reuters	- / .SSELMCT	Last Price	1312.33
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 08.05.2006
Index Members	53		

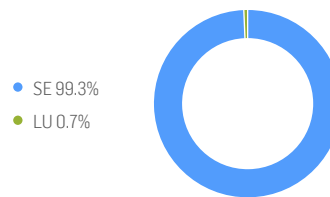
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.60%	4.54%	22.44%	10.97%	7.86%	210.16%
Performance (p.a.)	-	-	-	-	-	8.15%
Volatility (p.a.)	19.14%	17.72%	22.64%	28.01%	30.51%	22.71%
High	1323.28	1323.28	1323.28	1323.28	1323.28	1323.28
Low	1260.15	1206.46	1029.82	882.09	882.09	232.25
Sharpe Ratio	0.39	1.12	2.24	0.40	0.32	0.36
Max. Drawdown	-3.40%	-3.96%	-7.34%	-32.64%	-32.64%	-58.42%
VaR 95 \ 99				-53.6% \ -78.1%		-36.6% \ -67.5%
CVaR 95 \ 99				-76.4% \ -135.2%		-55.7% \ -89.1%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 20-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	6.56%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	6.25%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	6.11%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	5.83%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	4.59%
SANDVIK AB	SAND SS Equity	SE	SEK	4.31%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	4.30%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	4.12%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	3.60%
ATLAS COPCO AB	ATCOB SS Equity	SE	SEK	3.21%

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