

FACTSHEET - Solactive GBS Sweden Large & Mid Cap Index NTR

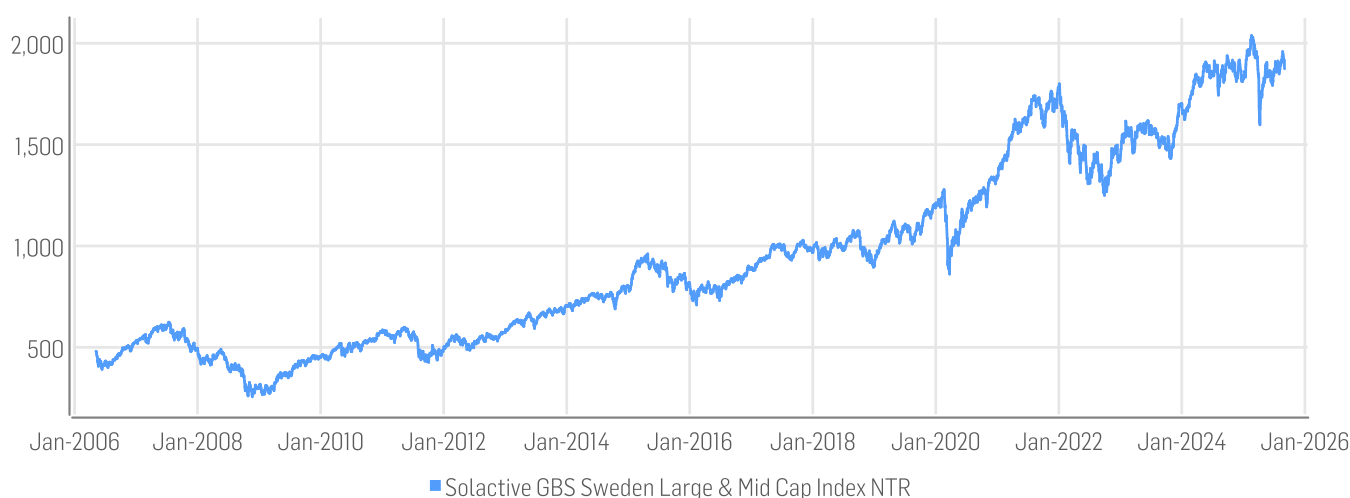
AS OF 02-Sep-2025



DESCRIPTION

The Solactive GBS Sweden Large & Mid Cap Index NTR 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 net total return index in SEK and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	2.82%	7.02%	20.03%	-20.43%	33.68%	12.28%

CHARACTERISTICS

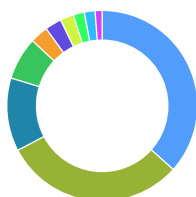
ISIN / WKN	DE000SLA4UZ0 / SLA4UZ	Base Value / Base Date	480.37 Points / 08.05.2006
Bloomberg / Reuters	/ .SSELMCN	Last Price	1873.68
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 08.05.2006
Index Members	58		

STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	1.37%	0.94%	-6.05%	3.69%	2.82%	290.05%
Performance (p.a.)						7.30%
Volatility (p.a.)	13.84%	14.18%	20.26%	17.50%	19.31%	21.54%
High	1959.08	1959.08	1994.33	2038.68	2038.68	2038.68
Low	1861.82	1791.79	1597.47	1597.47	1597.47	255.99
Max. Drawdown	-4.36%	-4.36%	-19.90%	-21.64%	-21.64%	-59.01%
VaR 95 \ 99				-27.2% \ -60.2%		-34.3% \ -61.7%
CVaR 95 \ 99				-46.6% \ -73.7%		-52.2% \ -83.1%

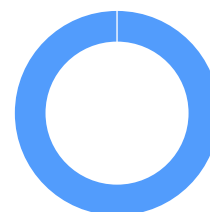
COMPOSITION BY SECTORS

- Industrials 36.6%
- Finance 30.7%
- Non-Energy Materials 12.4%
- Technology 7.2%
- Consumer Non-Cyclicals 3.0%
- Telecommunications 2.8%
- Healthcare 2.3%
- Consumer Cyclical 1.9%
- Consumer Services 1.8%
- Business Services 1.2%



COMPOSITION BY COUNTRIES

- Sweden 100.0%



TOP COMPONENTS AS OF 02-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	8.32%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	6.86%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	6.23%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	5.27%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	4.59%
SANDVIK AB	SAND SS Equity	SE	SEK	4.08%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	3.77%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	3.58%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	3.47%
ATLAS COPCO AB	ATCOB SS Equity	SE	SEK	3.32%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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