

FACTSHEET - AS OF 18-Sep-2019

Solactive GBS Sweden Large & Mid Cap Index NTR

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*



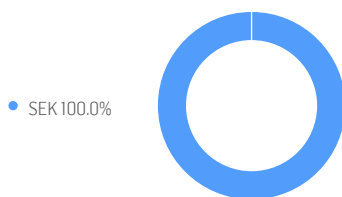
CHARACTERISTICS

ISIN / WKN	DE000SLA4UZ0 / SLA4UZ	Base Value / Base Date	480.37 Points / 08.05.2006
Bloomberg / Reuters	- / .SSELMCN	Last Price	1107.57
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net 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	47		

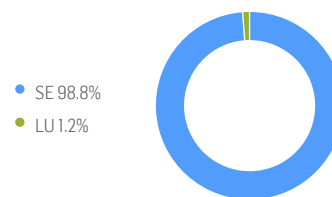
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	6.9%	1.0%	7.9%	3.4%	21.4%	130.6%
Performance (p.a.)	-	-	-	-	-	6.5%
Volatility (p.a.)	11.5%	15.2%	14.8%	15.3%	14.0%	22.3%
High	1112.39	1112.39	1122.93	1122.93	1122.93	1122.93
Low	1022.09	1009.45	1009.45	894.76	900.04	255.99
Sharpe Ratio	10.81	0.27	1.12	0.23	2.22	0.29
Max. Drawdown	-1.9%	-9.0%	-10.1%	-16.9%	-10.1%	-59.0%
VaR 95 \ 99				-28.0% \ -42.5%		-35.3% \ -63.8%
CVaR 95 \ 99				-35.7% \ -45.8%		-54.0% \ -86.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 18-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	6.47%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	5.69%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	5.68%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	5.67%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	5.34%
SANDVIK AB	SAND SS Equity	SE	SEK	4.63%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	4.52%
H&M HENNES & MAURITZ AB CLASS B	HMB SS Equity	SE	SEK	3.89%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	3.83%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	3.58%

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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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