

FACTSHEET - Solactive GBS Sweden All Cap UCITS C2 Index NTR

AS OF 06-Apr-2026



DESCRIPTION

The Solactive GBS Sweden All Cap UCITS C2 Index NTR intends to track the performance of the all cap covering approximately the largest 100% 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 subject to the weight constraints postulated in the European UCITS directive.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|-------|--------|-------|--------|---------|--------|
| Performance | 0.34% | 11.09% | 7.75% | 18.04% | -23.26% | 32.21% |

CHARACTERISTICS

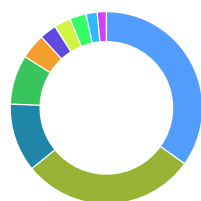
| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOJ7R3 / SLOJ7R | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SSEACKN | Last Price | 1998.55 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 8:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency | SEK | History | Available daily back to 08.05.2017 |
| Index Members | 174 | | |

STATISTICS

| SEK | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.98% | 0.25% | 4.42% | 21.57% | 0.34% | 99.86% |
| Performance (p.a.) | | | | | | 8.08% |
| Volatility (p.a.) | 24.58% | 18.79% | 15.33% | 14.68% | 18.27% | 17.92% |
| High | 2060.23 | 2156.81 | 2156.81 | 2156.81 | 2156.81 | 2156.81 |
| Low | 1911.42 | 1911.42 | 1862.78 | 1643.92 | 1911.42 | 853.51 |
| Max. Drawdown | -7.22% | -11.38% | -11.38% | -11.38% | -11.38% | -34.29% |
| VaR 95 \ 99 | | | | -21.3% \ -37.0% | | -29.7% \ -52.7% |
| CVaR 95 \ 99 | | | | -33.3% \ -50.5% | | -43.8% \ -69.4% |

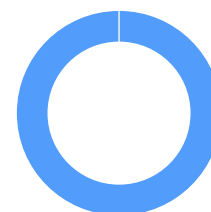
COMPOSITION BY SECTORS

- Industrials 34.9%
- Finance 29.2%
- Non-Energy Materials 11.5%
- Technology 8.3%
- Healthcare 4.3%
- Consumer Non-Cyclicals 2.8%
- Telecommunications 2.8%
- Consumer Cyclical 2.8%
- Business Services 1.9%
- Consumer Services 1.5%



COMPOSITION BY COUNTRIES

- Sweden 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|--|-----------------|---------|----------|------------------|
| INVESTOR AB CLASS B | INVEB SS Equity | SE | SEK | 7.49% |
| VOLVO AB CLASS B | VOLVB SS Equity | SE | SEK | 5.89% |
| ATLAS COPCO AB CLASS A | ATCOA SS Equity | SE | SEK | 5.42% |
| SANDVIK AB | SAND SS Equity | SE | SEK | 4.93% |
| ASSA ABLOY AB CLASS B | ASSAB SS Equity | SE | SEK | 4.31% |
| LM ERICSSON TELEFON AB CLASS B | ERICB SS Equity | SE | SEK | 4.07% |
| SWEDBANK AB CLASS A | SWEDA SS Equity | SE | SEK | 3.54% |
| SKANDINAVISKA ENSKILDA BANKEN AB CLASS A | SEBA SS Equity | SE | SEK | 3.42% |
| ATLAS COPCO AB | ATCOB SS Equity | SE | SEK | 2.85% |
| SAAB AB CLASS B | SAABB SS Equity | SE | SEK | 2.54% |

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