

FACTSHEET - Solactive GFS Sweden Value Index NTR AS OF 06-Apr-2026

DESCRIPTION

The Solactive GFS Sweden Value Index is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS Sweden Large & Mid Cap Index that exhibit Value characteristics.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	0.89%	16.99%	5.67%	17.47%	-17.90%	25.60%

CHARACTERISTICS

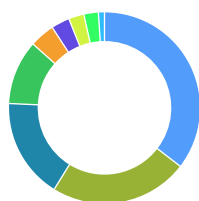
ISIN / WKN	SL0LY1	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSESN	Last Price	5094.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 08.05.2006
Index Members	31		

STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.77%	0.75%	7.65%	27.40%	0.89%	409.49%
Performance (p.a.)						8.52%
Volatility (p.a.)	24.45%	18.55%	14.83%	14.37%	18.00%	21.48%
High	5285.72	5563.48	5563.48	5563.48	5563.48	5563.48
Low	4886.65	4886.65	4703.51	3999.08	4886.65	534.61
Max. Drawdown	-7.55%	-12.17%	-12.17%	-12.17%	-12.17%	-59.43%
VaR 95 \ 99				-22.7% \ -37.6%		-33.8% \ -62.7%
CVaR 95 \ 99				-33.5% \ -50.7%		-52.3% \ -84.5%

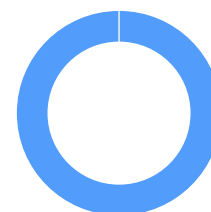
COMPOSITION BY SECTORS

- Finance 35.5%
- Non-Energy Materials 23.3%
- Industrials 16.9%
- Technology 10.9%
- Consumer Non-Cyclicals 4.2%
- Healthcare 3.1%
- Business Services 2.6%
- Telecommunications 2.4%
- Consumer Cyclicals 1.0%



COMPOSITION BY COUNTRIES

- Sweden 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SANDVIK AB	SAND SS Equity	SE	SEK	6.37%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	6.33%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	5.46%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	5.40%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	5.30%
SVENSKA HANDELSBANKEN AB CLASS A	SHBA SS Equity	SE	SEK	4.94%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	4.89%
INDUSTRIVAERDEN AB ORD C	INDUC SS Equity	SE	SEK	4.60%
BOLIDEN AB	BOL SS Equity	SE	SEK	4.59%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	4.56%

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