

FACTSHEET - Solactive GBS Sweden Investable Universe USD Index NTR

AS OF 06-Apr-2026



DESCRIPTION

The Solactive GBS Sweden Investable Universe USD 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the Swedish market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-1.61%	33.11%	-1.81%	22.29%	-33.17%	20.08%

CHARACTERISTICS

ISIN / WKN	DE000SLOM4D5 / SLOM4D	Base Value / Base Date	554.64 Points / 08.05.2006
Bloomberg / Reuters	/SSEIUCUN	Last Price	1880.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	151		

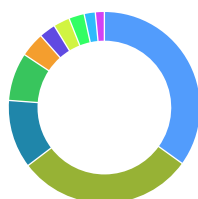
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.10%	-1.80%	4.74%	28.03%	-1.61%	239.08%
Performance (p.a.)						6.32%
Volatility (p.a.)	31.61%	25.15%	20.26%	19.17%	24.42%	25.35%
High	1999.31	2119.00	2119.00	2119.00	2119.00	2119.00
Low	1804.69	1804.69	1732.05	1468.91	1804.69	245.64
Sharpe Ratio*	-1.38	-0.43	0.31	1.30	-0.40	0.11
Max. Drawdown	-9.73%	-14.83%	-14.83%	-14.83%	-14.83%	-68.92%
VaR 95 \ 99				-28.5% \ -56.6%		-39.4% \ -74.5%
CVaR 95 \ 99				-42.4% \ -63.2%		-62.6% \ -102.6%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

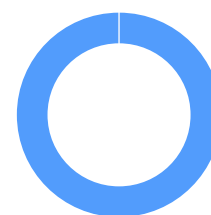
COMPOSITION BY SECTORS

- Industrials 34.9%
- Finance 29.8%
- Non-Energy Materials 11.5%
- Technology 8.1%
- Healthcare 4.2%
- Consumer Non-Cyclicals 2.8%
- Telecommunications 2.8%
- Consumer Cyclicals 2.6%
- 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	8.03%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	5.90%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	5.43%
SANDVIK AB	SAND SS Equity	SE	SEK	4.94%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	4.32%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	4.08%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	3.55%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	3.43%
ATLAS COPCO AB	ATCOB SS Equity	SE	SEK	2.86%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	2.55%

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