

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Sweden Low Volatility 4.75% AR Index

### DESCRIPTION

The index tracks the performance of the 10 least volatile stocks among the 30 largest Swedish stocks according to free float market cap. The stocks are weighted according to inverse volatility. The Solactive Sweden Low Volatility 4.75% AR Index" (AR = Adjusted Return) is a net total return index adjusted for a 4.75% synthetic annual dividend which is deducted on a daily basis.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLA2GC2/ SLA2GC       | Base Value / Base Date | 100 Points / 04.05.2011                    |
| Bloomberg / Reuters | SOLSWELV Index / .SOLSWELV | Last Price             | 205.03                                     |
| Index Calculator    | Solactive AG               | Dividends              | Reinvested (Total Return Index)            |
| Index Type          | Developed Markets          | Calculation            | 08:00am to 10:30pm (CET), every 60 seconds |
| Index Currency      | SEK                        | History                | Available daily back to 04.05.2011         |
| Index Members       | 10                         |                        |  |

## STATISTICS

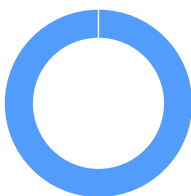
| SEK                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | -0.29% | 5.67%  | 11.79% | 24.45%          | 6.58%  | 105.03%         |
| Performance (p.a.) |        |        |        |                 |        | 4.93%           |
| Volatility (p.a.)  | 16.82% | 13.96% | 11.94% | 13.50%          | 13.76% | 16.26%          |
| High               | 207.32 | 214.11 | 214.11 | 214.11          | 214.11 | 214.11          |
| Low                | 196.84 | 193.44 | 180.85 | 168.34          | 192.03 | 80.63           |
| Max. Drawdown      | -5.05% | -8.07% | -8.07% | -8.07%          | -8.07% | -33.22%         |
| VaR 95 \ 99        |        |        |        | -18.8% \ -34.9% |        | -25.3% \ -47.2% |
| CVaR 95 \ 99       |        |        |        | -30.7% \ -55.4% |        | -40.0% \ -67.5% |

## STATISTICS - GBS - Solactive GBS Sweden Large & Mid Cap Index TR

| SEK                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -1.52%  | -0.03%  | 8.07%   | 27.52%          | 2.64%   | 320.37%         |
| Performance (p.a.) |         |         |         |                 |         | 10.10%          |
| Volatility (p.a.)  | 24.67%  | 19.05%  | 15.53%  | 14.92%          | 18.38%  | 18.59%          |
| High               | 2362.57 | 2475.34 | 2475.34 | 2475.34         | 2475.34 | 2475.34         |
| Low                | 2186.50 | 2186.50 | 2083.49 | 1850.29         | 2186.50 | 397.98          |
| Max. Drawdown      | -7.45%  | -11.67% | -11.67% | -11.67%         | -11.67% | -32.64%         |
| VaR 95 \ 99        |         |         |         | -21.9% \ -36.0% |         | -30.2% \ -53.4% |
| CVaR 95 \ 99       |         |         |         | -33.0% \ -51.6% |         | -45.2% \ -72.6% |

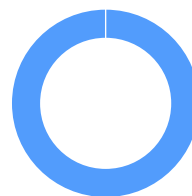
## COMPOSITION BY CURRENCIES

• SEK 100.0%



## COMPOSITION BY COUNTRIES

• SE 100.0%



### TOP COMPONENTS AS OF 07-Apr-2026

| Company                                  | Ticker            | Country | Currency | Index Weight (%) |
|--|-------------------|---------|----------|------------------|
| TELIA CO AB                              | TELIA SS Equity   | SE      | SEK      | 12.66%           |
| TELE2 AB                                 | TEL2B SS Equity   | SE      | SEK      | 11.92%           |
| INDUSTRIVAERDEN AB ORD C                 | INDUC SS Equity   | SE      | SEK      | 10.51%           |
| SECURITAS AB CLASS B                     | SECUB SS Equity   | SE      | SEK      | 10.05%           |
| INVESTOR AB CLASS B                      | INVEB SS Equity   | SE      | SEK      | 9.89%            |
| ESSITY AB CLASS B                        | ESSITYB SS Equity | SE      | SEK      | 9.70%            |
| ALFA LAVAL AB                            | ALFA SS Equity    | SE      | SEK      | 9.54%            |
| SWEDBANK AB CLASS A                      | SWEDA SS Equity   | SE      | SEK      | 8.86%            |
| SVENSKA CELLULOSA AKTIEBOLAGET CLASS B   | SCAB SS Equity    | SE      | SEK      | 8.64%            |
| SKANDINAVISKA ENSKILDA BANKEN AB CLASS A | SEBA SS Equity    | SE      | SEK      | 8.23%            |

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