

XINT M G-DM HL Sweden NTR USD Index

USD

The XINT M G-DM HL Sweden NTR USD Index covers the highly liquid and liquid segment of the Swedish equity market. The index membership comprises the 32 largest companies by freefloat adjusted market value and represents approximately 85% of the Swedish market.

INDEX PERFORMANCE - PRICE RETURN USD

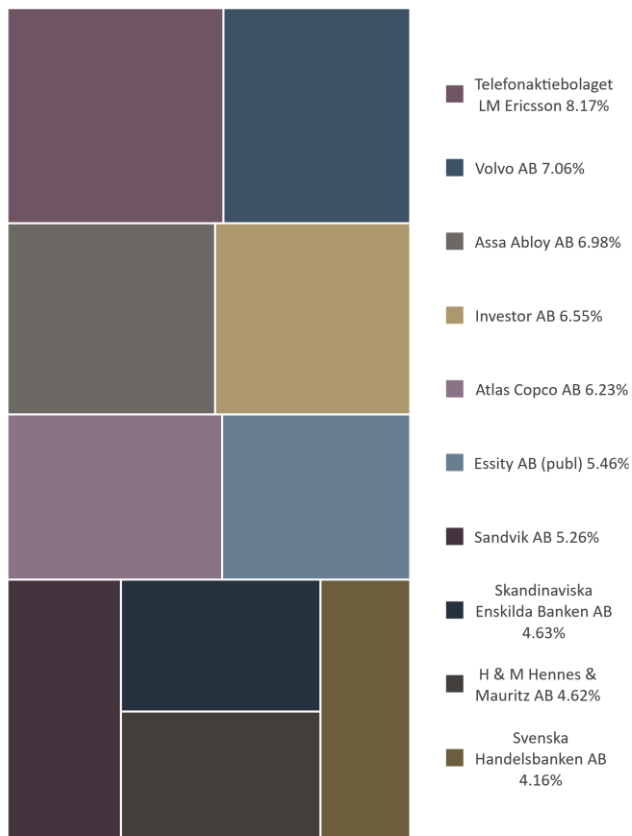


| Index Return % | annualised | Standard Deviation % | annualised | Maximum Drawdown | |
|----------------|------------|----------------------|------------|------------------|-------------|
| 3M | -21.47 | 3M | 16.72 | From | 24 Jan 2018 |
| 6M | 3.01 | 6M | 15.78 | To | 27 Dec 2018 |
| 1Y | -6.54 | 1Y | 17.37 | Return | -22.64% |

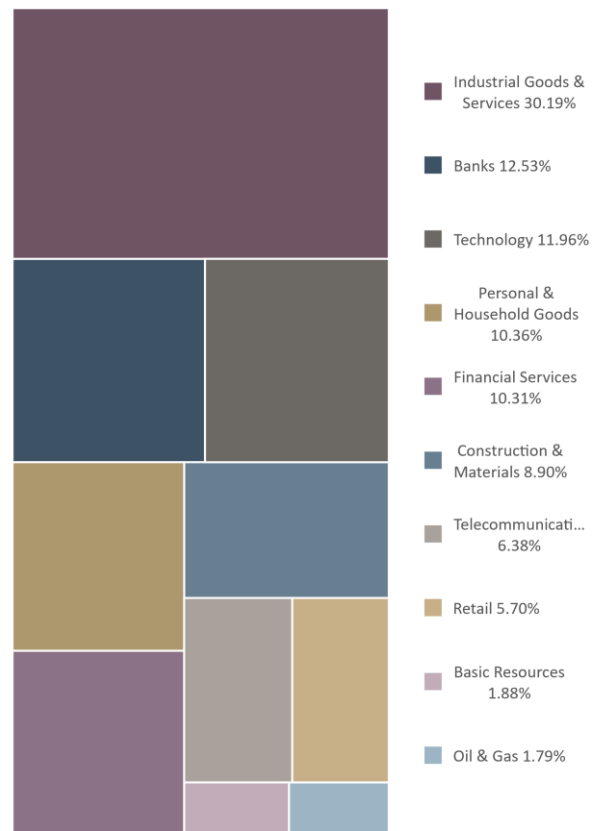
TOP 10 Largest Constituents

| | FFMV million | Weight | Industry Sector |
|--|----------------|---------------|-----------------------------|
| Telefonaktiebolaget LM Ericsson 8.17% | 27,253 | 8.17% | Technology |
| Volvo AB 7.06% | 23,547 | 7.06% | Industrial Goods & Services |
| Assa Abloy AB 6.98% | 23,287 | 6.98% | Construction & Materials |
| Investor AB 6.55% | 21,868 | 6.55% | Financial Services |
| Atlas Copco AB 6.23% | 20,789 | 6.23% | Industrial Goods & Services |
| Essity AB (publ) 5.46% | 18,202 | 5.46% | Personal & Household Goods |
| Sandvik AB 5.26% | 17,551 | 5.26% | Industrial Goods & Services |
| Skandinaviska Enskilda Banken AB 4.63% | 15,448 | 4.63% | Banks |
| H & M Hennes & Mauritz AB 4.62% | 15,407 | 4.62% | Retail |
| Svenska Handelsbanken AB 4.16% | 13,881 | 4.16% | Banks |
| Total | 197,234 | 59.11% | |

Top 10 by Free float-adjusted Market Capitalisation



Sector Allocation



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