

Underlying financial indices funds SEB Investment Management AB can invest in

Click on the links below for each respective index provider's website. The websites provide information regarding the index such as its description, its underlying components, performance, calculation methodology and rebalancing frequency and other relevant index information.

As prescribed by the ESMA Guidelines for competent authorities and UCITS management companies on ETFs and other UCITS issues, as amended, UCITS should not invest in financial indices for which the full calculation methodology, inter alia, enable investors to replicate the financial index is not disclosed by the index provider.

AEX Index consists of the 25 stocks that are most actively traded on the Amsterdam stock exchange.

Underlying components / weightings	https://www.euronext.com/en/products/indices/NL0000000107-XAMS/market-information
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	https://www.euronext.com/en/products/indices/NL0000000107-XAMS/quotes

BIST 30 consists of 30 stocks selected among the stocks of companies traded on the Borsa Istanbul Stars and Borsa Istanbul Main markets and the stocks of real estate investment trusts and venture capital investment trusts traded on the Collective and Structured Products Market.

Underlying components / weightings	http://www.borsaistanbul.com/en/products-and-markets/products/futures/index-futures/bist-30-index-futures
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	http://www.borsaistanbul.com/en/data

CAC Index represents a capitalisation-weighted measure of the 40 most significant values among the 100 highest market caps on the French exchange.

Underlying components / weightings	https://www.euronext.com/en/products/indices/FR0003500008-XPAR/market-information
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	https://www.euronext.com/en/products/indices/FR0003500008-XPAR/quotes

CNX NIFTY Index, endorsed by Standard & Poor's, comprises 50 of the largest and most liquid stocks found on the National Stock Exchange of India.

Underlying components / weightings	https://www.nseindia.com/products/content/equities/indices/nifty_50.htm
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	http://www.niftyindices.com/indices/equity/broad-based-indices/NIFTY-50

DAX Index represents 30 of the largest and most liquid German companies traded on the Frankfurt Exchange.

Underlying components / weightings	https://www.dax-indices.com/composition
Calculation methodology/ rebalancing frequency	https://www.dax-indices.com/document/Resources/Guides/Factsheet_DAX_NR.pdf
Performance information	https://www.dax-indices.com/index-
Other information	details?isin=DE000A1A4D00

DJ Euro Stoxx 50 Index represents the performance of the 50 largest companies among the 19 super-sectors in terms of free-float market cap in 11 Eurozone countries.

Underlying components / weightings	https://www.stoxx.com/index-details?symbol=sx5e
Calculation methodology/ rebalancing frequency	https://www.stoxx.com/rulebooks
Performance information	
Other information	https://www.stoxx.com/index-details?symbol=sx5e

Euro Stoxx bank index tracks super sectors of the relevant benchmark index.

Underlying components / weightings	
Calculation methodology/ rebalancing frequency	https://www.stoxx.com/index-
Performance information	details?symbol=SX7GT&stoxxindex=sx7gt&searchTer
Other information	m=EURO+STOXX+Banks

FTSE 100 Index (this index comprises the 100 most highly capitalised blue chip companies listed on London Stock Exchange)

Underlying components / weightings	https://www.ftse.com/products/indices/index-support-
Calculation methodology/ rebalancing frequency	guides
Performance information	
Other information	http://www.ftse.com/products/indices/uk
	https://www.ftse.com/analytics/factsheets/Home/Search?_ga=2.108915014.594066895.1531297734-1914440628.1527770714

FTSE China A50 (this index is the benchmark for investors to access the China domestic market through A Shares – securities of companies incorporated in mainland China and traded by Chinese and institutional investors under the Qualified Foreign Institutional Investor and Renminbi Qualified Foreign Institutional Investor (QFII & RQFII) regulation)

Underlying components / weightings	https://www.ftse.com/products/indices/China-a50
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	

FTSE China A50 Index Future (this index is the world's only offshore futures tracking the China A-share market)

Underlying components / weightings	http://www.sgx.com/wps/portal/sgxweb/home/product/s/derivatives/financials/equity-index/chinaa50
Calculation methodology/ rebalancing frequency	
Performance information	https://www.ftse.com/products/indices/China-a50
Other information	

FTSE MIB Index (this index is the primary benchmark index for the Italian equity market and represents the large cap component of the FTSE Italia All-Share Index)

Underlying components / weightings	https://www.google.it/url?sa=t&rct=j&q=&esrc=s&source=web&cd=2&cad=rja&uact=8&ved=0ahUKEwi79p-OiljcAhXB2SwKHQhvBicQFghDMAE&url=https%3A%2F%2Fwww.ftse.com%2Fanalytics%2Ffactsheets%2FHome%2FDownloadConstituentsWeights%2F%3Findexdetails%3DFTSEMIB&usg=AOvVaw13WeeGNYPqV1lKKwB4BtOA
Calculation methodology/ rebalancing frequency	http://www.ftse.com/products/downloads/FTSE_MIB_Index_English.pdf
Performance information	https://www.ftse.com/products/indices/italia

Hang Seng Index (this index is a market capitalization-weighted index of the largest companies that trade on the Hong Kong Exchange)

Underlying components / weightings	https://www.hsi.com.hk/eng/indexes/all-indexes/hsi
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	

HSCEI Index (this index serves as a benchmark that reflects the overall performance of Mainland securities listed in Hong Kong)

Underlying components / weightings	https://www.hsi.com.hk/eng/indexes/all-indexes/hscei
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	

IBEX 35 Index (this index is made up by the 35 most liquid securities traded on the Spanish Market)

Underlying components / weightings	http://www.bmerv.es/jing/Indices/Ibex/ComposicionHistorica_Ibex.aspx
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	http://www.bmerv.es/jing/Indices/Ibex/IBEX-Regulations-and-Calculation.aspx http://www.bmerv.es/jing/asp/Indices/Resumen.aspx

IBOV Index (this index is Brazil's main stock market index)

Underlying components / weightings	http://www.bmfbovespa.com.br/en_us/products/indices/broad-indices/indice-ibovespa-ibovespa-composition-index-portfolio.htm
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	http://www.bmfbovespa.com.br/en_us/services/market-data/quotes/?symbol=IBOV

MSCI AC Asia Ex Jap Index (this index captures large and midcap representation across 4 of 5 Developed Markets countries (excluding Japan) and 9 Emerging Markets countries in the Asia Pacific region)

Underlying components / weightings	https://www.msci.com/documents/10199/27561c18-c30e-4d12-9321-5c83094e0d65
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	https://www.msci.com/end-of-day-data-search

MSCI Emerging EUR (this index captures large and midcap representation across 24 Emerging Markets countries)

Underlying components / weightings	https://www.msci.com/documents/10199/24d5baf3-d8ad-4280-adbf-f727a9cfa4b4
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	https://www.msci.com/end-of-day-data-search

MSCI Emerging Mkt Index (this index captures large and midcap representation across 24 Emerging Markets (EM) countries)

Underlying components / weightings	https://www.msci.com/documents/10199/c0db0a48-01f2-4ba9-ad01-226fd5678111
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	https://www.msci.com/end-of-day-data-search

MSCI Emerging USD (this index captures large and midcap representation across 24 Emerging Markets countries)

Underlying components / weightings	https://www.msci.com/documents/10199/c0db0a48-01f2-4ba9-ad01-226fd5678111
Calculation methodology/ rebalancing frequency	https://www.msci.com/documents/10199/c0db0a48-01f2-4ba9-ad01-226fd5678111
Performance information	
Other information	https://www.msci.com/end-of-day-data-search

MSCI Latin America (this index captures large and midcap representation across 5 Emerging Markets (EM) countries in Latin America)

Underlying components / weightings	https://www.msci.com/documents/10199/5b537e9c-ab98-49e4-88b5-bf0aed926b9b
Calculation methodology/ rebalancing frequency	https://www.msci.com/documents/10199/5b537e9c-ab98-49e4-88b5-bf0aed926b9b
Performance information	
Other information	https://www.msci.com/end-of-day-data-search

MSCI Singapore Index (this index is designed to measure the performance of the large and midcap segments of the Singapore market)

Underlying components / weightings	https://www.msci.com/documents/10199/545dc5a9-6170-4d10-b9f2-415a55f4b1bc
Calculation methodology/ rebalancing frequency	https://www.msci.com/documents/10199/545dc5a9-6170-4d10-b9f2-415a55f4b1bc
Performance information	
Other information	https://www.msci.com/end-of-day-data-search

MSCI World Index EUR (this index captures large and midcap representation across 23 Developed Markets countries)

Underlying components / weightings	https://www.msci.com/documents/10199/890dd84d-3750-4656-87f2-1229ed5a5d6e
Calculation methodology/ rebalancing frequency	https://www.msci.com/documents/10199/890dd84d-3750-4656-87f2-1229ed5a5d6e
Performance information	
Other information	https://www.msci.com/end-of-day-data-search

MSCI World Index USD (this index captures large and midcap representation across 23 Developed Markets countries)

Underlying components / weightings	https://www.msci.com/documents/10199/cad25553-6265-4a1b-9942-cb5be891015d
Calculation methodology/ rebalancing frequency	https://www.msci.com/documents/10199/cad25553-6265-4a1b-9942-cb5be891015d
Performance information	
Other information	https://www.msci.com/end-of-day-data-search

NASDAQ 100 (this index is a basket of the 100 largest, most actively traded U.S. companies listed on the Nasdaq stock exchange)

Underlying components / weightings	https://indexes.nasdaqomx.com/Index/Weighting/NDX
Calculation methodology/ rebalancing frequency	https://indexes.nasdaqomx.com/docs/Methodology_NDX.pdf
Performance information	https://indexes.nasdaqomx.com/Index/History/NDX
Other information	https://indexes.nasdaqomx.com/Index/Overview/NDX

NIKKEI 225 Index (this index is a price-weighted index composed of Japan's top 225 blue-chip companies traded on the Tokyo Stock Exchange)

Underlying components / weightings	https://indexes.nikkei.co.jp/en/nkave/index/component?idx=nk225
Calculation methodology/ rebalancing frequency	https://indexes.nikkei.co.jp/en/nkave/index/component?idx=nk225
Performance information	https://indexes.nikkei.co.jp/nkave/archives/file/nikkei_stock_average_factsheet_en.pdf
Other information	https://indexes.nikkei.co.jp/en/nkave/index/profile?idx=nk225

OMX 30 Index (this index consists of the 30 most actively traded stocks on the Stockholm Stock Exchange)

Underlying components / weightings	http://business.nasdaq.com/media/OMXS30_tcm5044-13816.pdf
Calculation methodology/ rebalancing frequency	https://indexes.nasdaqomx.com/docs/Methodology_OMXS30.pdf
Performance information	https://indexes.nasdaqomx.com/Index/History/OMXS30
Other information	https://indexes.nasdaqomx.com/Index/Overview/OMXS30

Russell 2000 (this index is an index measuring the performance of approximately 2000 small-cap companies in the Russell 3000 Index, which is made up of 3000 of the biggest U.S. stocks)

Underlying components / weightings	https://www.ftse.com/Analytics/Factsheets/temp/a37d80b2-f9a9-461e-afa2-41831a6e5759.pdf
Calculation methodology/ rebalancing frequency	https://www.ftse.com/products/downloads/Russell-US-indexes.pdf?65
Performance information	https://www.ftse.com/Analytics/Factsheets/temp/a37d80b2-f9a9-461e-afa2-41831a6e5759.pdf
Other information	https://www.ftse.com/products/indices/russell-us?_ga=2.177407269.1209599826.1527770714-1914440628.1527770714

SET 50 (this index is calculated from the stock prices of the top 50 listed companies on Stock Exchange of Thailand)

Underlying components / weightings	https://www.set.or.th/en/products/index/setindex_p3.html
Calculation methodology/ rebalancing frequency	https://www.set.or.th/en/products/index/setindex_p3.html
Performance information	https://www.set.or.th/en/market/set50indexchart.html
Other information	https://www.set.or.th/en/products/index/setindex_p1.html

SGX CNX Nifty Index future (this index is a well-diversified 50 stock index accounting for 13 sectors of the Indian economy)

Underlying components / weightings	http://www.sgx.com/wps/portal/sgxweb/home/products/derivatives/financials/equity-index/nifty
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	http://www.sgx.com/wps/wcm/connect/c1a82d66-d895-46c9-b148-dd60db9028c1/SGX+Nifty+50+Index+Futures.pdf?MOD=AJPERES&CONVERT_TO=url&CACHEID=c1a82d66-d895-46c9-b148-dd60db9028c1

Stoxx 600 Real Estate (this index is designed to provide a broad representation of publicly-traded real estate securities, measuring the performance of the top real estate companies and Real Estate Investment Trusts (REITs), Listed Property Trusts (LPTs), and Real Estate Holding & Development stocks in Europe, the Americas and Asia/Pacific, as defined by the Industry Classification Benchmark (ICB))

Underlying components / weightings	https://www.stoxx.com/index-details?symbol=S8730P
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	https://www.stoxx.com/discovery-search?category=theme&superType=real%20estate&indexFamily=standard

SPI/ASX 200 Index (this index is recognized as the institutional investable benchmark in Australia. Index constituents are drawn from eligible companies listed on the Australian Securities Exchange)

Underlying components / weightings	https://eu.spindices.com/indices/equity/sp-asx-200
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	

S&P 400 (this index, which is distinct from the large-cap S&P 500, measures the performance of mid-sized companies, reflecting the distinctive risk and return characteristics of this market segment)

Underlying components / weightings	https://us.spindices.com/indices/equity/sp-400
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	

S&P 500 Index (this index includes 500 leading companies and captures approximately 80% coverage of available market capitalization)

Underlying components / weightings	https://us.spindices.com/indices/equity/sp-500
Calculation methodology/ rebalancing frequency	
Performance information	
Other information	

S&P Dow Jones US real Estate Index (this index comprises stocks included in the S&P 500 that are classified as members of the GICS® real estate sector)

Underlying components / weightings	
Calculation methodology/ rebalancing frequency	https://us.spindices.com/indices/equity/sp-500-real-estate-index
Performance information	
Other information	

S&P E-mini Health Care Select Sector Futures (all components of the S&P 500® are assigned to at least one of eleven Select Sector Indices, which seek to track major economic segments and are highly liquid benchmarks)

Underlying components / weightings	
Calculation methodology/ rebalancing frequency	http://www.spindices.com/indices/equity/health-care-select-sector-index
Performance information	
Other information	

S&P/TSX Index (this index is the headline index for the Canadian equity market)

Underlying components / weightings	
Calculation methodology/ rebalancing frequency	https://us.spindices.com/indices/equity/sp-tsx-composite-index
Performance information	
Other information	

TOPIX Index (this index is a free-float adjusted market capitalization-weighted index that is calculated based on all the domestic common stocks listed on the Tokyo Stock Exchange First Section)

Underlying components / weightings	
Calculation methodology/ rebalancing frequency	https://www.jpix.co.jp/english/markets/indices/topix/
Performance information	
Other information	https://www.jpix.co.jp/english/markets/indices/realvalues/index.html
Other information	

VIX Index, with underlying index S&P 500 index (this index shows the market's expectation of 30-day volatility. It is constructed using the implied volatilities on S&P 500 index options)

Underlying components / weightings	https://www.cboe.com/micro/vix/vixwhite.pdf
Calculation methodology/ rebalancing frequency	
Performance information	http://www.cboe.com/index/dashboard/spdvxt#spdvxt-performance
Other information	

VSTOXX future (this index reflects the investor sentiment and overall economic uncertainty by measuring the 30-day implied volatility of the EURO STOXX 50®)

Underlying components / weightings	http://www.eurexchange.com/blob/269082/c8ad8e6766747f645532905d2a12b729/data/factsheet_eurex_vstoxx_derivatives.pdf
Calculation methodology/ rebalancing frequency	
Performance information	http://www.eurexchange.com/exchange-

Other information

[en/products/vol/vstox/vstox--futures-and-options/VSTOXX--Futures/14566](https://www.seb.com.pl/en/products/vol/vstox/vstox--futures-and-options/VSTOXX--Futures/14566)

WIG 20 Index (this index is based on the value of portfolio with shares in 20 major and most liquid companies in the Warsaw Stock Exchange Main List)

Underlying components / weightings

Calculation methodology/ rebalancing frequency

Performance information

https://www.gpw.pl/pub/GPW/files/indeksy/ang/2018_01_01_def_freefloat_en.pdf

Other information

<https://www.gpw.pl/index-factsheet?isin=PL999999987>

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