

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCMM0 / SLOCMM	Base Value / Base Date	1000 Points / 05.03.2007
Bloomberg / Reuters	/ .SBVGGDEP	Last Price	3068.58
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.03.2007
Index Members	101		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.84%	-3.33%	-1.04%	2.86%	0.38%	206.86%
Performance (p.a.)						6.35%
Volatility (p.a.)	15.45%	22.15%	16.74%	13.50%	18.51%	16.36%
High	3068.58	3188.83	3201.20	3201.20	3201.20	3228.74
Low	2743.84	2661.90	2661.90	2661.90	2661.90	528.93
Sharpe Ratio*	18.65	-0.68	-0.25	0.05	-0.06	0.26
Max. Drawdown	-0.95%	-16.52%	-16.85%	-16.85%	-16.85%	-53.56%
VaR 95 \ 99				-18.4% \ -42.3%		-25.7% \ -47.7%
CVaR 95 \ 99				-36.0% \ -74.0%		-40.8% \ -71.4%

\* 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).

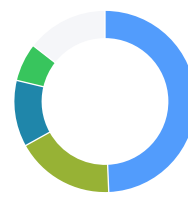
## COMPOSITION BY CURRENCIES

- USD 50.7%
- CAD 17.6%
- EUR 12.1%
- AUD 11.8%
- Others 7.9%



## COMPOSITION BY COUNTRIES

- US 49.3%
- CA 17.6%
- AU 11.8%
- GB 6.8%
- Others 14.5%



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	2.17%
DOLLARAMA INC	DOL CT Equity	CA	CAD	2.13%
LEGRAND SA	LR FP Equity	FR	EUR	2.12%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.10%
COLES GROUP LTD	COL AT Equity	AU	AUD	1.95%
TELUS CORPORATION	T CT Equity	CA	CAD	1.90%
CLOROX COMPANY	CLX UN Equity	US	USD	1.86%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.86%
BAXTER INTL.	BAX UN Equity	US	USD	1.84%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	1.82%

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