

Solactive GBS DM Eurozone Large & Mid Cap Ex Financials Local Index NTR

DESCRIPTION

The Solactive GBS DM Eurozone Large & Mid Cap Ex Financials Local Index NTR is based on the Solactive Global Benchmark Series. The index intends to track the performance of companies from the Eurozone stock market traded in EUR, with the exclusion of the financial sector. Constituents are weighted by free-float market capitalization. The index is calculated as a net total return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOK00	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEZLMXFN	Last Price	2990.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	139		

FACTSHEET - AS OF 19-May-2025

Solactive GBS DM Eurozone Large & Mid Cap Ex Financials Local Index NTR

STATISTICS

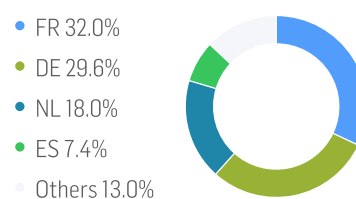
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.24%	-1.29%	13.57%	5.45%	9.85%	199.05%
Performance (p.a.)						5.93%
Volatility (p.a.)	12.05%	22.71%	17.92%	16.34%	19.77%	18.82%
High	2990.50	3029.73	3031.58	3031.58	3031.58	3031.58
Low	2688.25	2527.49	2527.49	2527.49	2527.49	628.47
Sharpe Ratio*	21.89	-0.32	1.52	0.21	1.31	0.20
Max. Drawdown	-0.85%	-16.58%	-16.63%	-16.63%	-16.63%	-51.44%
VaR 95 \ 99				-25.0% \ -51.0%		-29.6% \ -55.6%
CVaR 95 \ 99				-40.9% \ -68.0%		-45.9% \ -75.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	6.73%
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.33%
SIEMENS AG	SIE GY Equity	DE	EUR	4.07%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.20%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.93%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.68%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.66%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.58%
SANOFI SA	SAN FP Equity	FR	EUR	2.52%
AIRBUS SE	AIR FP Equity	NL	EUR	2.35%

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