

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

DESCRIPTION

The Solactive GBS DM Eurozone Large & Mid Cap Ex Financials Local Index TR 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 total return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0K01	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEZLMXFT	Last Price	3422.44
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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 20-Jun-2025
Solactive GBS DM Eurozone Large & Mid Cap Ex Financials Local Index TR

STATISTICS

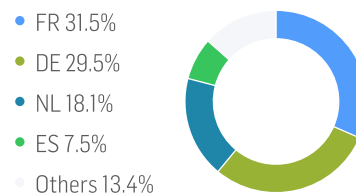
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.32%	-0.53%	8.03%	5.30%	7.36%	242.24%
Performance (p.a.)						6.65%
Volatility (p.a.)	10.38%	21.53%	18.00%	16.06%	18.38%	18.79%
High	3540.02	3540.57	3552.09	3552.09	3552.09	3552.09
Low	3404.65	2962.65	2962.65	2962.65	2962.65	643.07
Sharpe Ratio*	-3.43	-0.19	0.84	0.22	0.79	0.25
Max. Drawdown	-3.82%	-14.25%	-16.59%	-16.59%	-16.59%	-50.87%
VaR 95 \ 99				-22.8% \ -51.0%		-29.5% \ -55.6%
CVaR 95 \ 99				-40.4% \ -67.9%		-45.8% \ -75.0%

* 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 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	6.56%
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.40%
SIEMENS AG	SIE GY Equity	DE	EUR	3.95%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.97%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.95%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.83%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.57%
AIRBUS SE	AIR FP Equity	NL	EUR	2.51%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.51%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.46%

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