

# FACTSHEET - AS OF 06-Jun-2025

## Solactive Developed Markets ex Financials Large & Mid Cap ESG Screened Index PR

### DESCRIPTION

The index aims to replicate the performance of the Solactive GBS Developed Markets Large & Mid Cap EUR Index while excluding the Finance sector as well as securities violating certain ESG criteria, and including a maximum of 200 securities.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0LK3	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLDXFSP	Last Price	2053.63
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 08.05.2017
Index Members	197		

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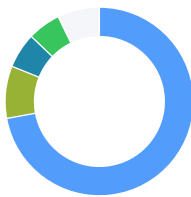
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.57%	-0.85%	-5.89%	2.13%	-4.30%	105.36%
Performance (p.a.)						9.32%
Volatility (p.a.)	16.79%	25.42%	19.72%	16.76%	20.66%	15.78%
High	2068.54	2073.84	2241.01	2241.01	2241.01	2241.01
Low	1945.35	1781.43	1781.43	1781.43	1781.43	890.85
Sharpe Ratio*	5.43	-0.22	-0.70	-0.00	-0.58	0.45
Max. Drawdown	-3.40%	-14.10%	-20.51%	-20.51%	-20.51%	-31.45%
VaR 95 \ 99				-26.6% \ -59.0%		-23.6% \ -45.9%
CVaR 95 \ 99				-45.1% \ -85.6%		-39.3% \ -69.5%

\* 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).

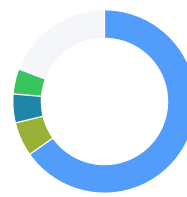
## COMPOSITION BY CURRENCIES

- USD 72.1%
- EUR 9.0%
- JPY 6.0%
- GBp 5.7%
- Others 7.2%



## COMPOSITION BY COUNTRIES

- US 65.2%
- JP 6.0%
- GB 5.1%
- IE 4.5%
- Others 19.2%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	4.68%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.62%
APPLE INC	AAPL UW Equity	US	USD	3.76%
META PLATFORMS INC	META UW Equity	US	USD	3.17%
BROADCOM INC	AVGO UW Equity	US	USD	2.52%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.88%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.86%
ELI LILLY & CO	LLY UN Equity	US	USD	1.75%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.60%
WALMART INC	WMT UN Equity	US	USD	1.52%

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