

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

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	SL0LK4	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOLDXFSN Index/ .SOLDXFSN	Last Price	2347.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

FACTSHEET - AS OF 06-Jun-2025

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

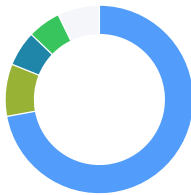
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.75%	-0.40%	-5.19%	3.48%	-3.65%	134.75%
Performance (p.a.)						11.14%
Volatility (p.a.)	16.82%	25.42%	19.72%	16.76%	20.65%	15.78%
High	2363.03	2363.03	2548.02	2548.02	2548.02	2548.02
Low	2219.86	2030.37	2030.37	2030.37	2030.37	936.17
Sharpe Ratio*	5.67	-0.15	-0.63	0.08	-0.51	0.57
Max. Drawdown	-3.38%	-14.01%	-20.32%	-20.32%	-20.32%	-31.31%
VaR 95 \ 99				-26.6% \ -59.0%		-23.4% \ -45.3%
CVaR 95 \ 99				-45.0% \ -85.6%		-39.2% \ -69.4%

* 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).

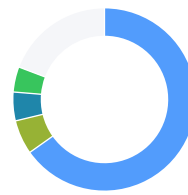
COMPOSITION BY CURRENCIES

- USD 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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