

FACTSHEET - Solactive GBS Greece Investable Universe Index NTR

AS OF 25-Jul-2025



DESCRIPTION

The Solactive GBS Greece Investable Universe Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the Greek market. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|--------|--------|--------|--------|--------|---------|
| Performance | 43.58% | 14.49% | 44.14% | 13.92% | 23.57% | -19.62% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOM217 / SLOM21 | Base Value / Base Date | 1000.00 Points / 08.05.2017 |
| Bloomberg / Reuters | /S.GRIUCN | Last Price | 2970.08 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 8:00am to 10:30pm (CET), every 60 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2017 |
| Index Members | 23 | | |

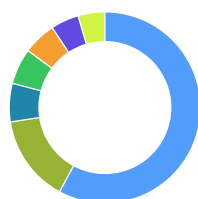
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|------------------|
| Performance | 6.98% | 23.62% | 35.77% | 41.22% | 43.58% | 197.01% |
| Performance (p.a.) | | | | | | 14.17% |
| Volatility (p.a.) | 10.94% | 16.85% | 24.68% | 20.55% | 23.48% | 23.14% |
| High | 2981.17 | 2981.17 | 2981.17 | 2981.17 | 2981.17 | 2981.17 |
| Low | 2776.23 | 2387.03 | 2067.54 | 1921.32 | 2067.54 | 532.70 |
| Sharpe Ratio* | 11.47 | 7.98 | 3.41 | 1.95 | 3.75 | 0.53 |
| Max. Drawdown | -1.44% | -5.23% | -17.73% | -17.73% | -17.73% | -52.40% |
| VaR 95 \ 99 | | | | -23.5% \ -92.2% | | -33.9% \ -68.7% |
| CVaR 95 \ 99 | | | | -53.6% \ -108.1% | | -58.0% \ -107.7% |

* 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).

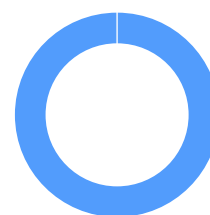
COMPOSITION BY SECTORS

- Finance 57.9%
- Utilities 14.7%
- Industrials 6.5%
- Consumer Services 6.1%
- Consumer Non-Cyclicals 5.6%
- Telecommunications 4.7%
- Energy 4.5%



COMPOSITION BY COUNTRIES

- Greece 100.0%



TOP COMPONENTS AS OF 25-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--|------------------|---------|----------|------------------|
| NATIONAL BANK OF GREECE SA | ETE GA Equity | GR | EUR | 16.80% |
| EUROBANK ERGASIAS SERVICES AND HOLDINGS | EUROB GA Equity | GR | EUR | 12.62% |
| PIRAEUS FINANCIAL HOLDINGS SA | TPEIR GA Equity | GR | EUR | 10.82% |
| ALPHA BANK SA | ALPHA GA Equity | GR | EUR | 10.65% |
| METLEN ENERGY & METALS SA | MYTIL GA Equity | GR | EUR | 7.82% |
| OPAP S.A. | OPAP GA Equity | GR | EUR | 6.06% |
| JUMBO SA | BELA GA Equity | GR | EUR | 5.59% |
| HELLENIC TELECOMMUNICATION ORGANISATION SA | HTO GA Equity | GR | EUR | 4.74% |
| PUBLIC POWER CORP SA | PPC GA Equity | GR | EUR | 4.31% |
| BANK OF CYPRUS HOLDINGS PLC | BOCHGR GA Equity | GR | EUR | 3.97% |

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