FACTSHEET - Solactive GBS Greece Investable Universe USD Index NTR
AS OF 19-May-2025

DESCRIPTION

The Solactive GBS Greece Investable Universe USD 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 USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	36.49%	7.33%	49.19%	6.91%	14.85%	-12.39%

CHARACTERISTICS

ISIN / WKN	DE000SLOM225 / SLOM22	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/.SGRIUCUN	Last Price	2674.39
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	23		

SOLACTIVE
German Index Engineering

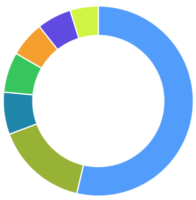
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	12.28%	21.71%	41.10%	29.13%	36.49%	167.44%
Performance (p.a.)						13.03%
Volatility (p.a.)	19.11%	33.07%	25.72%	21.44%	28.78%	24.75%
High	2674.39	2674.39	2674.39	2674.39	2674.39	2674.39
Low	2409.72	2065.74	1871.78	1871.78	1959.41	527.90
Sharpe Ratio*	15.98	3.56	3.76	1.18	4.24	0.35
Max. Drawdown	-2.12%	-16.65%	-16.65%	-16.65%	-16.65%	-56.87%
VaR 95 \ 99				-23.8% \ -94.3%		-36.1% \ -72.8%
CVaR 95 \ 99				-54.1% \ -117.1%		-61.8% \ -114.4%

* 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).

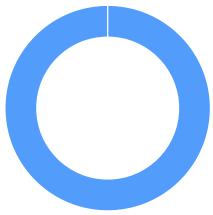
COMPOSITION BY SECTORS

- Finance 53.6%
- Utilities 15.7%
- Consumer Services 7.2%
- Industrials 6.8%
- Consumer Non-Cyclicals 6.0%
- Telecommunications 5.9%
- Energy 4.8%



COMPOSITION BY COUNTRIES

- Greece 100.0%



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL BANK OF GREECE SA	ETE GA Equity	GR	EUR	15.62%
EUROBANK ERGASIAS SERVICES AND HOLDINGS	EUROB GA Equity	GR	EUR	11.42%
PIRAEUS FINANCIAL HOLDINGS SA	TPEIR GA Equity	GR	EUR	9.92%
ALPHA SERVICES AND HOLDINGS SA	ALPHA GA Equity	GR	EUR	9.55%
MYTILINEOS HOLDINGS S.A.	MYTIL GA Equity	GR	EUR	8.36%
OPAP S.A.	OPAP GA Equity	GR	EUR	7.19%
JUMBO SA	BELA GA Equity	GR	EUR	6.00%
HELLENIC TELECOMMUNICATION ORGANISATION SA	HTO GA Equity	GR	EUR	5.85%
PUBLIC POWER CORP SA	PPC GA Equity	GR	EUR	4.66%
BANK OF CYPRUS HOLDINGS PLC	BOCHGR GA Equity	GR	EUR	4.27%

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