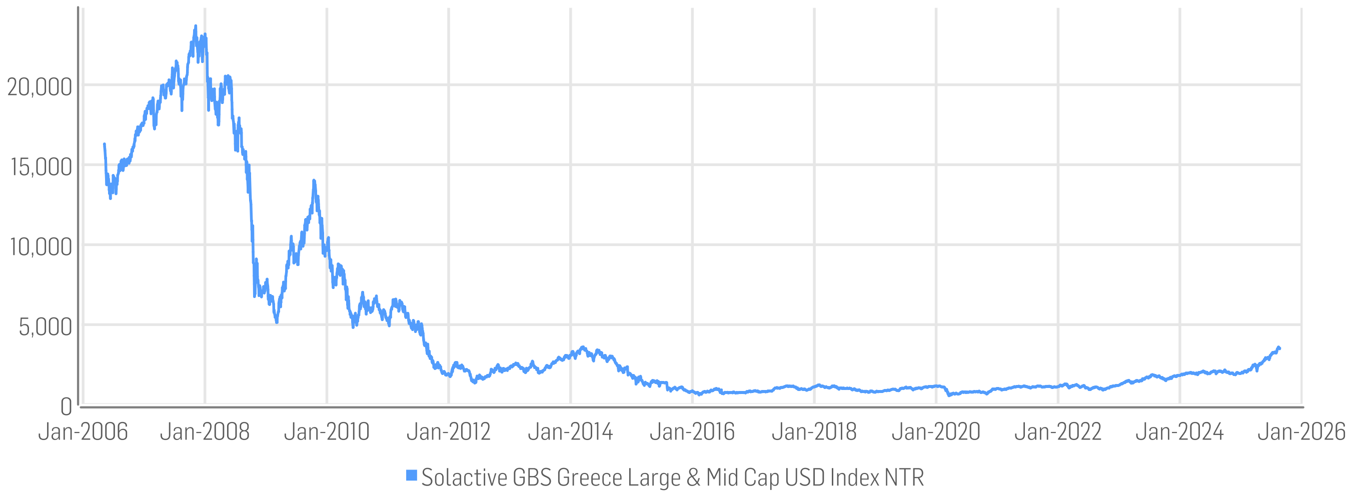
FACTSHEET - Solactive GBS Greece Large & Mid Cap USD Index NTR
AS OF 22-Aug-2025

DESCRIPTION

The Solactive GBS Greece Large & Mid Cap 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 large and mid cap segment covering approximately the largest 85% 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	80.56%	7.15%	51.05%	7.60%	12.88%	-15.21%

CHARACTERISTICS

ISIN / WKN	DE000SLA88K8 / SLA88K
Bloomberg / Reuters	/ .SGRLMCUN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	12

Base Value / Base Date	16270.97 Points / 08.05.2006
Last Price	3534.52
Dividends	Reinvested
Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

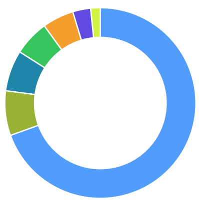
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.03%	27.87%	60.33%	67.88%	80.56%	-78.28%
Performance (p.a.)						-7.61%
Volatility (p.a.)	19.35%	19.92%	28.85%	23.83%	26.95%	37.17%
High	3599.19	3599.19	3599.19	3599.19	3599.19	23692.68
Low	3224.01	2805.50	2097.15	1861.27	1957.58	551.56
Sharpe Ratio*	7.85	8.38	5.42	2.72	5.46	-0.32
Max. Drawdown	-3.09%	-5.24%	-17.09%	-17.09%	-17.09%	-97.67%
VaR 95 \ 99				-28.4% \ -68.5%		-59.0% \ -110.6%
CVaR 95 \ 99				-53.8% \ -122.5%		-91.3% \ -150.8%

* 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).

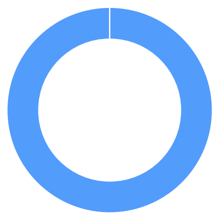
COMPOSITION BY SECTORS

- Finance 69.5%
- Consumer Services 7.6%
- Consumer Non-Cyclicals 6.9%
- Telecommunications 6.0%
- Utilities 5.3%
- Energy 3.0%
- Industrials 1.6%



COMPOSITION BY COUNTRIES

- Greece 100.0%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL BANK OF GREECE SA	ETE GA Equity	GR	EUR	18.91%
EUROBANK ERGASIAS SERVICES AND HOLDINGS	EUROB GA Equity	GR	EUR	14.64%
ALPHA BANK SA	ALPHA GA Equity	GR	EUR	12.52%
PIRAEUS FINANCIAL HOLDINGS SA	TPEIR GA Equity	GR	EUR	12.33%
METLEN ENERGY & METALS PLC	MTLN GA Equity	GR	EUR	9.75%
OPAP S.A.	OPAP GA Equity	GR	EUR	6.83%
JUMBO SA	BELA GA Equity	GR	EUR	6.26%
HELLENIC TELECOMMUNICATION ORGANISATION SA	HTO GA Equity	GR	EUR	5.42%
PUBLIC POWER CORP SA	PPC GA Equity	GR	EUR	4.79%
BANK OF CYPRUS HOLDINGS PLC	BOCHGR GA Equity	GR	EUR	4.36%

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