

FACTSHEET - AS OF 16-May-2025

Solactive GBS Russia Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive GBS Russia 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 Russian market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA81Q0 / SLA81Q	Base Value / Base Date	1735.51 Points / 08.05.2006
Bloomberg / Reuters	/ .SRULMCUN	Last Price	1187.52
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	18		

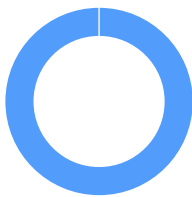
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.26%	-3.28%	21.95%	-7.32%	25.50%	-7.40%
Performance (p.a.)						-1.24%
Volatility (p.a.)	34.49%	37.71%	39.19%	32.86%	36.31%	42.89%
High	1233.06	1378.11	1378.11	1378.11	1378.11	2218.65
Low	1140.67	1034.44	805.53	805.53	923.94	593.56
Sharpe Ratio*	0.78	-0.45	1.16	-0.36	2.20	-0.13
Max. Drawdown	-7.49%	-24.94%	-24.94%	-37.46%	-24.94%	-73.25%
VaR 95 \ 99				-54.4% \ -72.9%		-49.8% \ -107.0%
CVaR 95 \ 99				-65.8% \ -88.9%		-103.5% \ -238.4%

* 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).

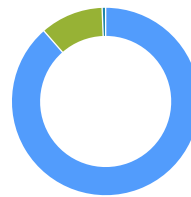
COMPOSITION BY CURRENCIES

• RUB 100.0%



COMPOSITION BY COUNTRIES

• RU 88.6%
• NL 10.8%
• JE 0.6%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
LUKOIL PJSC	LKOH RX Equity	RU	RUB	20.82%
NOVATEK PJSC	NVTK RX Equity	RU	RUB	13.71%
GAZPROM OAO	GAZP RX Equity	RU	RUB	13.55%
NK ROSNEFT OAO	ROSN RX Equity	RU	RUB	11.42%
NEBIUS GROUP NV	YNDX RX Equity	NL	RUB	10.84%
TATNEFT OAO	TATN RX Equity	RU	RUB	8.61%
SURGUTNEFTEGAS ORD	SNGS RX Equity	RU	RUB	6.76%
SURGUTNEFTEGAS-PFD	SNGSP RX Equity	RU	RUB	3.41%
PHOSAGRO OJSC	PHOR RX Equity	RU	RUB	2.51%
MAGNIT PJSC	MGNT RX Equity	RU	RUB	2.09%

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