

FACTSHEET - Solactive GBS Poland Large & Mid Cap USD Index NTR AS OF 18-Jun-2025



DESCRIPTION

The Solactive GBS Poland 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 Polish 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	37.89%	-4.79%	50.46%	-25.76%	3.75%	-6.70%

CHARACTERISTICS

ISIN / WKN	DE000SLA83V6 / SLA83V	Base Value / Base Date	1065.26 Points / 08.05.2006
Bloomberg / Reuters	/ .SPLLMCUN	Last Price	1351.11
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	17		

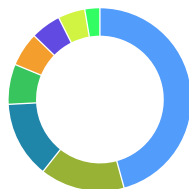
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.00%	3.97%	36.68%	22.87%	37.89%	26.83%
Performance (p.a.)						1.25%
Volatility (p.a.)	22.24%	34.52%	30.53%	27.53%	31.25%	31.31%
High	1399.44	1399.44	1399.44	1399.44	1399.44	1638.16
Low	1327.26	1122.24	978.14	963.85	978.14	378.59
Sharpe Ratio*	-0.71	0.37	2.76	0.69	3.07	-0.10
Max. Drawdown	-5.16%	-15.11%	-15.71%	-18.65%	-15.71%	-76.89%
VaR 95 \ 99				-43.5% \ -60.8%		-47.8% \ -89.9%
CVaR 95 \ 99				-57.4% \ -104.0%		-74.4% \ -125.1%

* 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).

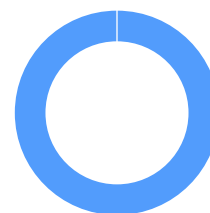
COMPOSITION BY SECTORS

- Finance 45.7%
- Consumer Non-Cyclicals 14.9%
- Energy 13.5%
- Consumer Cyclical 7.1%
- Industrials 6.0%
- Technology 5.3%
- Non-Energy Materials 4.8%
- Utilities 2.7%



COMPOSITION BY COUNTRIES

- Poland 100.0%



TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PKO PW Equity	PL	PLN	17.11%
ORLEN SA	PKN PW Equity	PL	PLN	13.51%
POWSZECHNY ZAKLAD UBEZPIECZE	PZU PW Equity	PL	PLN	9.62%
BANK POLSKA KASA OPIEKI SA	PEO PW Equity	PL	PLN	8.80%
DINO POLSKA SA	DNP PW Equity	PL	PLN	6.93%
ALLEGRO.EU SA	ALE PW Equity	PL	PLN	5.38%
CD PROJEKT RED	CDR PW Equity	PL	PLN	5.32%
SANTANDER BANK POLSKA SA	SPL PW Equity	PL	PLN	5.13%
KGHM POLSKA MIEDZ SA	KGH PW Equity	PL	PLN	4.77%
LPP SA	LPP PW Equity	PL	PLN	4.41%

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