

FACTSHEET - AS OF 14-Aug-2025

Solactive United Kingdom Broad Market UCITS C1 Index (JH NTR)

DESCRIPTION

The Solactive United Kingdom Broad Market UCITS C1 Index (JH NTR) is based on the Solactive United Kingdom Extended Broad Market Index. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the British market. Companies listed on the Alternative Investment Market (AIM) are excluded from the index. Constituents are sorted by total market capitalization and selected and weighted by free-float market capitalization subject to the weight constraints postulated in the European UCITS directive ("5/10/40-rule"). The index is a net total return index published in GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOBR69 / SLOBR6 | Base Value / Base Date | 1000 Points / 04.03.2015 |
| Bloomberg / Reuters | / .SUKBMJJ | Last Price | 1995.63 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 8:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | GBP | History | Available daily back to 04.03.2015 |
| Index Members | 511 | | |

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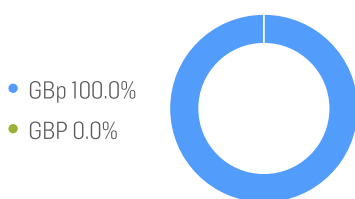
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STATISTICS

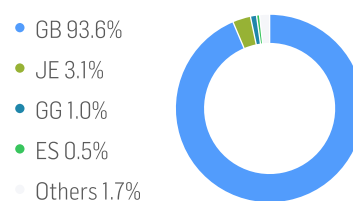
| GBP | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 3.01% | 6.60% | 7.91% | 13.64% | 14.58% | 99.56% |
| Performance (p.a.) | | | | | | 6.84% |
| Volatility (p.a.) | 6.28% | 6.54% | 14.62% | 12.13% | 13.78% | 15.04% |
| High | 1995.63 | 1995.63 | 1995.63 | 1995.63 | 1995.63 | 1995.63 |
| Low | 1934.23 | 1872.07 | 1634.76 | 1634.76 | 1634.76 | 846.77 |
| Sharpe Ratio* | 6.30 | 3.92 | 0.87 | 0.81 | 1.50 | 0.19 |
| Max. Drawdown | -0.91% | -1.60% | -12.78% | -12.78% | -12.78% | -35.49% |
| VaR 95 \ 99 | | | | -15.8% \ -46.5% | | -21.6% \ -48.7% |
| CVaR 95 \ 99 | | | | -30.8% \ -73.9% | | -37.7% \ -67.7% |

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 14-Aug-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| ASTRAZENECA PLC | AZN LN Equity | GB | GBp | 6.77% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 6.55% |
| SHELL PLC | SHEL LN Equity | GB | GBp | 6.09% |
| UNILEVER PLC | ULVR LN Equity | GB | GBp | 4.33% |
| ROLLS-ROYCE HOLDING PLC | RR/ LN Equity | GB | GBp | 3.64% |
| BRITISH AMERICAN TOBACCO PLC | BATS LN Equity | GB | GBp | 3.25% |
| RELX PLC | REL LN Equity | GB | GBp | 2.52% |
| BP PLC | BP/ LN Equity | GB | GBp | 2.34% |
| GSK PLC | GSK LN Equity | GB | GBp | 2.26% |
| BAE SYSTEMS PLC | BA/ LN Equity | GB | GBp | 2.09% |

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