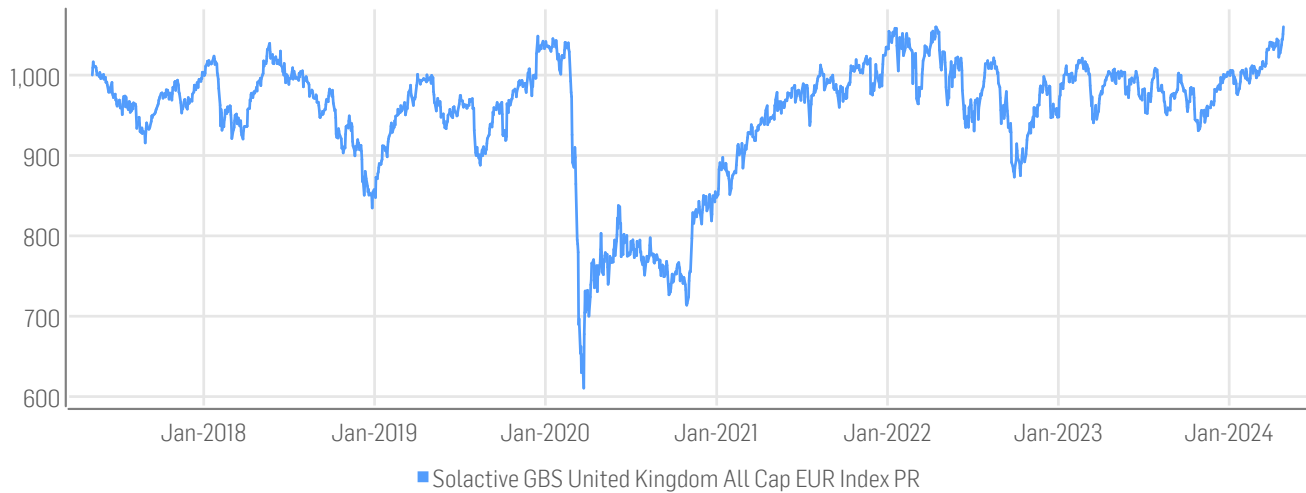


FACTSHEET - AS OF 26-Apr-2024

Solactive GBS United Kingdom All Cap EUR Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCQ63 / SLOCQ6	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	SGBACEP Index / .SGBACEP	Last Price	1060.20
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	08:00 to 22:30 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	303		

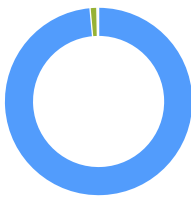
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.32%	5.62%	13.90%	6.93%	5.62%	6.02%
Performance (p.a.)						0.84%
Volatility (p.a.)	9.95%	8.77%	9.25%	10.31%	8.94%	17.31%
High	1060.20	1060.20	1060.20	1060.20	1060.20	1060.20
Low	1022.34	990.02	933.18	930.80	975.69	610.49
Sharpe Ratio*	2.84	2.39	2.84	0.30	1.61	-0.18
Max. Drawdown	-2.17%	-2.17%	-3.02%	-7.72%	-3.02%	-41.78%
VaR 95 \ 99				-18.3% \ -31.5%		-24.6% \ -51.8%
CVaR 95 \ 99				-24.7% \ -34.1%		-44.4% \ -80.5%

* 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).

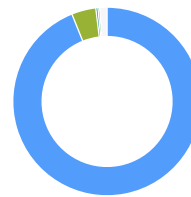
COMPOSITION BY CURRENCIES

- GBP 98.5%
- USD 1.2%
- NOK 0.2%
- EUR 0.1%
- Others 0.1%



COMPOSITION BY COUNTRIES

- GB 93.9%
- JE 4.2%
- LU 0.4%
- ES 0.3%
- Others 1.3%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	8.60%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	8.12%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	5.78%
UNILEVER PLC	ULVR LN Equity	GB	GBP	4.66%
BP PLC	BP/ LN Equity	GB	GBP	3.70%
GSK PLC	GSK LN Equity	GB	GBP	3.06%
RELX PLC	REL LN Equity	GB	GBP	2.84%
DIAGEO PLC	DGE LN Equity	GB	GBP	2.82%
RIO TINTO PLC	RIO LN Equity	GB	GBP	2.63%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.16%

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