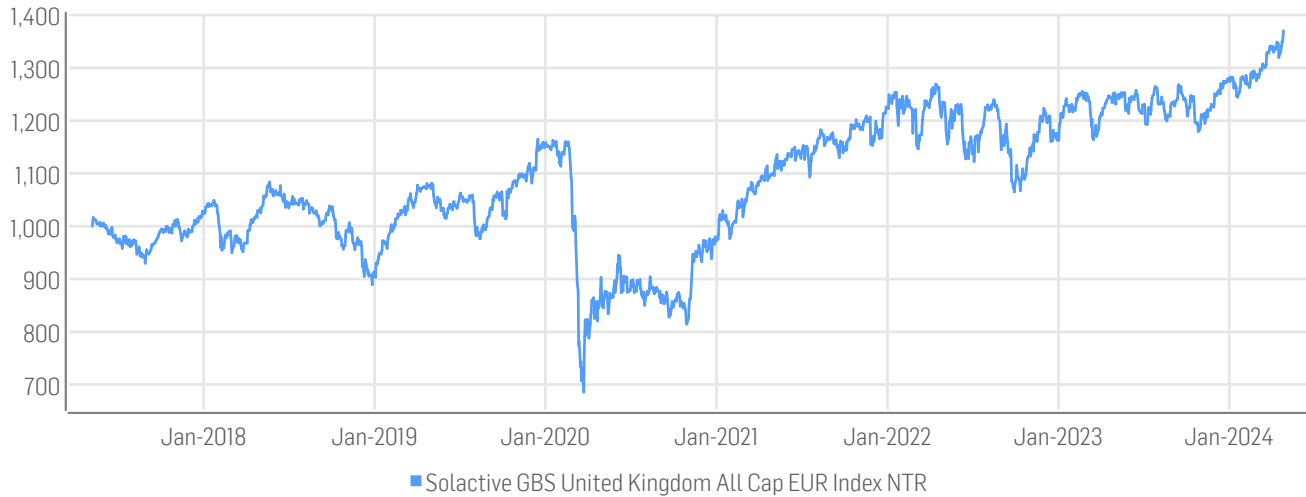


# FACTSHEET - AS OF 26-Apr-2024

## Solactive GBS United Kingdom All Cap EUR Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCQJ7 / SLOCQJ	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/ .SGBACEN	Last Price	1370.28
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

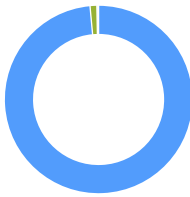
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.70%	7.02%	16.16%	11.16%	7.09%	37.03%
Performance (p.a.)						4.62%
Volatility (p.a.)	9.98%	8.94%	9.31%	10.35%	9.07%	17.25%
High	1370.28	1370.28	1370.28	1370.28	1370.28	1370.28
Low	1319.66	1262.93	1182.62	1179.60	1244.47	685.72
Sharpe Ratio*	3.45	3.11	3.40	0.72	2.15	0.04
Max. Drawdown	-2.16%	-2.16%	-2.97%	-6.97%	-2.97%	-41.13%
VaR 95 \ 99				-17.3% \ -31.5%		-24.3% \ -51.8%
CVaR 95 \ 99				-24.4% \ -34.0%		-44.0% \ -79.9%

\* 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).

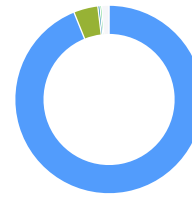
## COMPOSITION BY CURRENCIES

- 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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