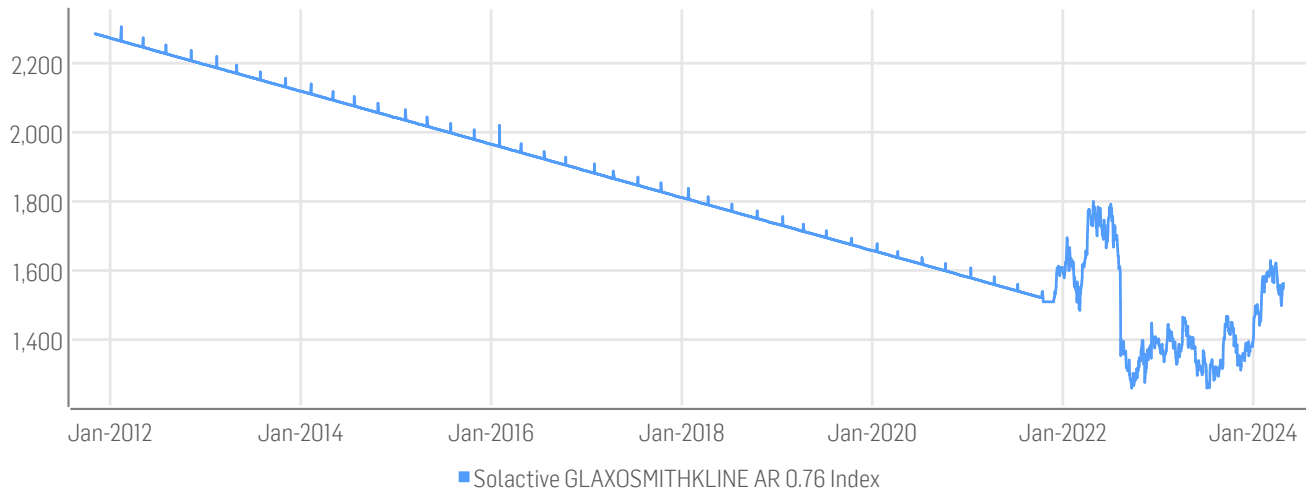


FACTSHEET - AS OF 26-Apr-2024

Solactive GLAXOSMITHKLINE AR 0.76 Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEN03 / SLOEN0	Base Value / Base Date	2285.24 Points / 04.11.2011
Bloomberg / Reuters	SOLGSKAR Index / .SOLGSKAR	Last Price	1562.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 to 18:52 (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 04.11.2011
Index Members	2		

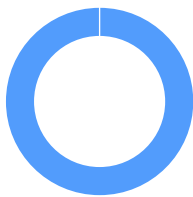
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.45%	7.29%	14.65%	12.09%	13.26%	-31.62%
Performance (p.a.)						-3.00%
Volatility (p.a.)	17.93%	18.14%	17.67%	17.61%	18.14%	9.91%
High	1621.51	1628.43	1628.43	1628.43	1628.43	2305.42
Low	1498.55	1452.67	1311.90	1260.11	1379.73	1259.52
Sharpe Ratio*	-2.23	1.53	1.52	0.40	2.28	-0.83
Max. Drawdown	-7.58%	-7.98%	-7.98%	-10.59%	-7.98%	-45.37%
VaR 95 \ 99				-29.0% \ -45.2%		-14.3% \ -32.0%
CVaR 95 \ 99				-38.4% \ -47.5%		-27.0% \ -49.4%

* 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).

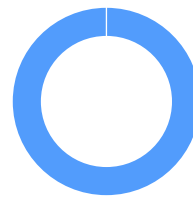
COMPOSITION BY CURRENCIES

• GBP 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
GSK GTR INDEX		DE	GBP	100.01%
GBP-CASH	GBP-CASH	GB	GBP	-0.01%

DISCLAIMER

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