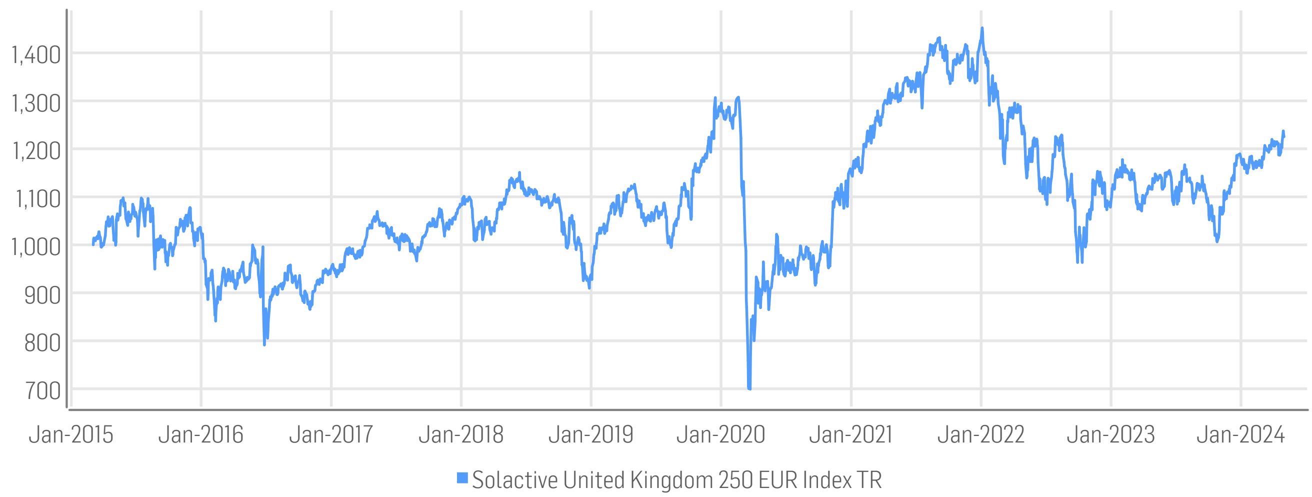
FACTSHEET - AS OF 01-May-2024
Solactive United Kingdom 250 EUR Index TR

DESCRIPTION

The Solactive United Kingdom 250 EUR Index TR intends to track the performance of the largest 101 to 350 companies from the United Kingdom stock market. Constituents are selected based on full security market capitalization and weighted by free-float market capitalization. The index is calculated as a total return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0G9C	Base Value / Base Date	1000 Points / 04.03.2015
Bloomberg / Reuters	/ .UK250ET	Last Price	1225.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.03.2015
Index Members	249		

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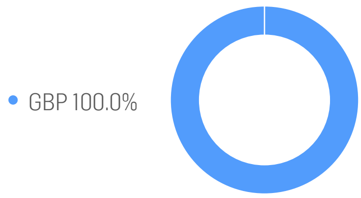
STATISTICS

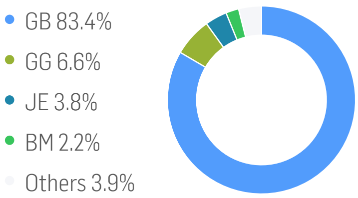
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.46%	4.70%	13.63%	6.76%	3.00%	22.52%
Performance (p.a.)						2.24%
Volatility (p.a.)	13.19%	11.07%	12.92%	13.74%	11.00%	20.27%
High	1237.21	1237.21	1237.21	1237.21	1237.21	1452.02
Low	1186.79	1158.43	1063.94	1006.20	1149.10	699.27
Sharpe Ratio*	0.14	1.50	1.99	0.22	0.47	-0.08
Max. Drawdown	-2.68%	-2.68%	-3.40%	-13.76%	-3.40%	-46.52%
VaR 95 \ 99				-22.1% \ -31.6%		-29.3% \ -52.1%
CVaR 95 \ 99				-28.2% \ -38.5%		-48.2% \ -91.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
HISCOX LTD	HSX LN Equity	BM	GBP	1.32%
VISTRY GROUP PLC	VTY LN Equity	GB	GBP	1.25%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBP	1.21%
ALLIANCE TRUST PLC	ATST LN Equity	GB	GBP	1.09%
EASYJET PLC	EZJ LN Equity	GB	GBP	1.08%
POLAR CAPITAL TECHNOLOGY TR	PCT LN Equity	GB	GBP	1.05%
SPECTRIS PLC	SXS LN Equity	GB	GBP	1.04%
JOHNSON MATTHEY PLC	JMAT LN Equity	GB	GBP	1.01%
INVESTEC PLC	INVP LN Equity	GB	GBP	1.00%
GREENCOAT UK WIND PLC	UKW LN Equity	GB	GBP	0.98%

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