

FACTSHEET - AS OF 30-Apr-2024

Solactive United Kingdom Broad Market Small Cap EUR Index NTR

DESCRIPTION

The Solactive United Kingdom Broad Market Small Cap EUR Index NTR intends to track the performance of the companies from the Solactive United Kingdom Broad Market Index that are not part of the Solactive United Kingdom 350 Index. Constituents are selected based on full security market capitalization and weighted by free-float market capitalization. The index is calculated as a net total return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

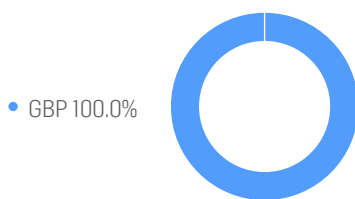
ISIN / WKN	SLOGKL	Base Value / Base Date	1000 Points / 04.03.2015
Bloomberg / Reuters	/ .SUKSCEN	Last Price	1480.34
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.03.2015
Index Members	179		

STATISTICS

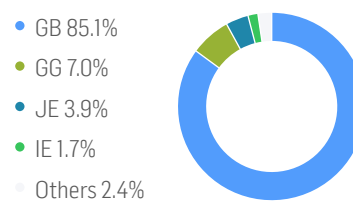
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.63%	5.14%	16.22%	10.18%	4.39%	48.03%
Performance (p.a.)						4.38%
Volatility (p.a.)	10.55%	8.85%	9.71%	9.77%	8.51%	16.13%
High	1485.50	1485.50	1485.50	1485.50	1485.50	1648.14
Low	1429.85	1390.07	1273.76	1233.67	1373.96	733.74
Sharpe Ratio*	3.15	2.11	3.27	0.66	1.14	0.03
Max. Drawdown	-2.17%	-2.17%	-3.11%	-11.28%	-3.11%	-45.40%
VaR 95 \ 99				-15.0% \ -24.0%		-21.7% \ -45.3%
CVaR 95 \ 99				-20.1% \ -27.5%		-39.5% \ -81.9%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 30-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
GREENCORE GROUP PLC	GNC LN Equity	IE	GBP	1.24%
BAILLIE GIFFORD US GROWTH TRUS	USA LN Equity	GB	GBP	1.19%
PACIFIC HORIZON INVESTMENT TRU	PHI LN Equity	GB	GBP	1.15%
HOLLYWOOD BOWL GROUP PLC	BOWL LN Equity	GB	GBP	1.12%
PPHE HOTEL GROUP LTD	PPH LN Equity	GG	GBP	1.12%
STHREE PLC	STEM LN Equity	GB	GBP	1.12%
KIER GROUP PLC	KIE LN Equity	GB	GBP	1.12%
BRUNNER INVESTMENT TRUST PLC/T	BUT LN Equity	GB	GBP	1.04%
XPS PENSIONS GROUP PLC	XPS LN Equity	GB	GBP	1.02%
POLAR CAPITAL GLOBAL FINANCIAL	PCFT LN Equity	GB	GBP	1.01%

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