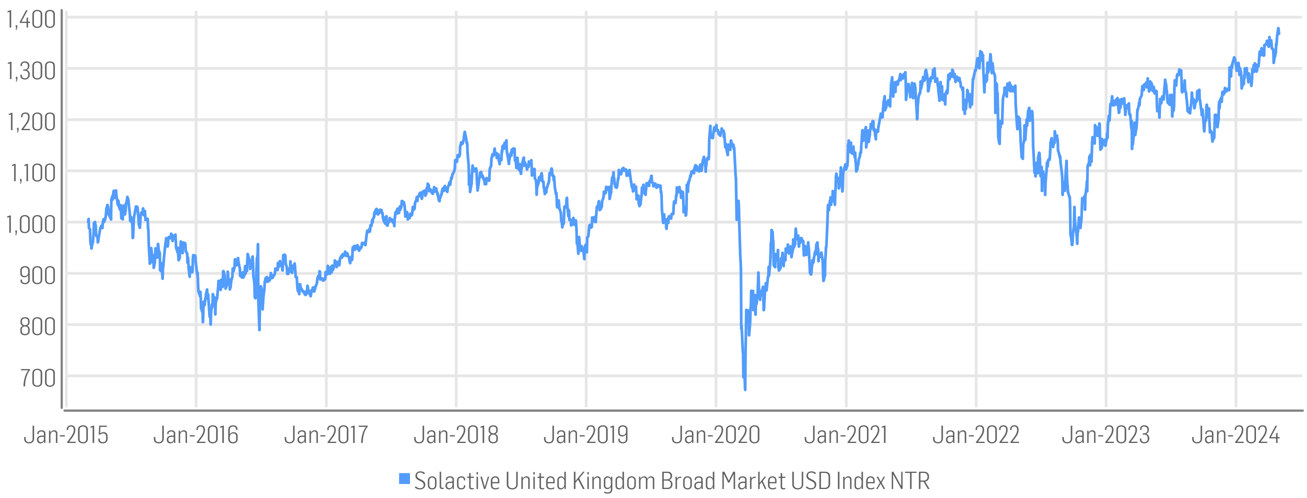
FACTSHEET - AS OF 01-May-2024
Solactive United Kingdom Broad Market USD Index NTR

DESCRIPTION

The Solactive United Kingdom Broad Market USD Index NTR is based on the Solactive United Kingdom Extended Broad Market Index. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the British market. Companies listed on the Alternative Investment Market (AIM) are excluded from the index. Constituents are sorted by total market capitalization and selected and weighted by free-float market capitalization. The index is calculated as a net total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0J55	Base Value / Base Date	1000 Points / 04.03.2015
Bloomberg / Reuters	/ .SUKBMCUN	Last Price	1367.44
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	USD	History	Available daily back to 04.03.2015
Index Members	528		

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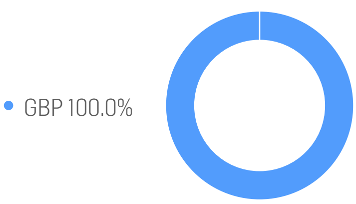
STATISTICS

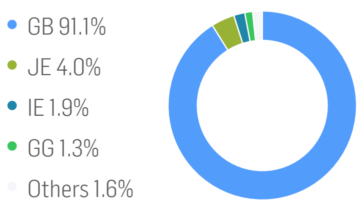
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.00%	5.87%	13.07%	7.30%	3.70%	36.74%
Performance (p.a.)						3.48%
Volatility (p.a.)	12.41%	10.90%	12.71%	13.41%	11.38%	19.61%
High	1378.52	1378.52	1378.52	1378.52	1378.52	1378.52
Low	1310.79	1266.07	1185.38	1157.33	1260.95	672.68
Sharpe Ratio*	0.61	1.90	1.81	0.16	0.53	-0.09
Max. Drawdown	-3.69%	-3.69%	-4.58%	-10.83%	-4.37%	-43.43%
VaR 95 \ 99				-20.2% \ -32.1%		-28.4% \ -56.5%
CVaR 95 \ 99				-27.9% \ -36.2%		-48.5% \ -88.3%

* 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 (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	7.69%
SHELL PLC	SHEL LN Equity	GB	GBP	7.69%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	5.63%
UNILEVER PLC	ULVR LN Equity	GB	GBP	4.33%
BP PLC	BP/ LN Equity	GB	GBP	3.27%
GSK PLC	GSK LN Equity	GB	GBP	2.96%
RELX PLC	REL LN Equity	GB	GBP	2.61%
DIAGEO PLC	DGE LN Equity	GB	GBP	2.58%
RIO TINTO PLC	RIO LN Equity	GB	GBP	2.45%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.03%

DISCLAIMER