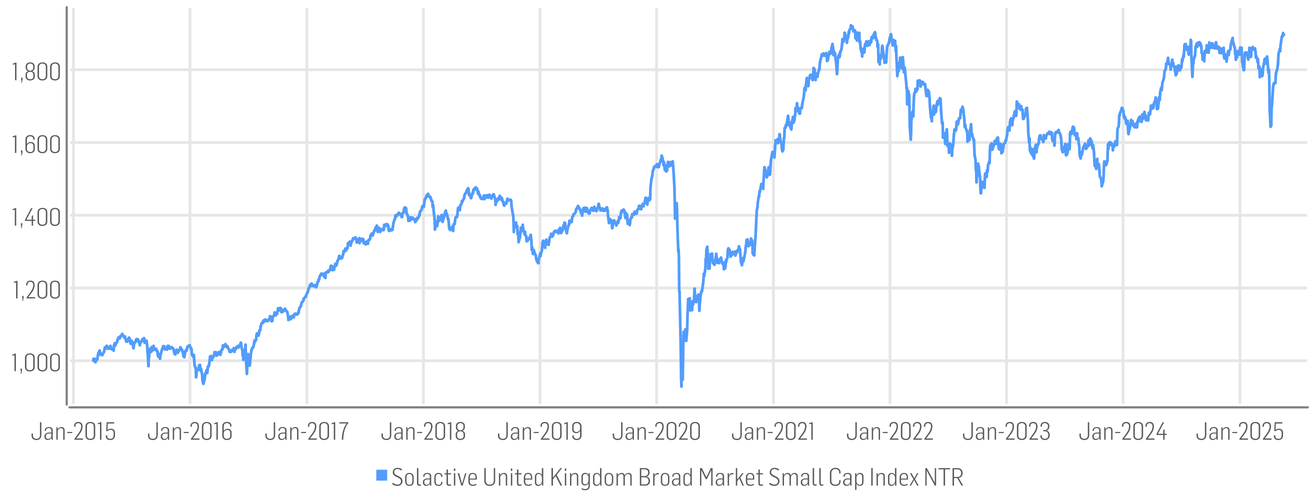
FACTSHEET - AS OF 19-May-2025
Solactive United Kingdom Broad Market Small Cap Index NTR

DESCRIPTION

The Solactive United Kingdom Broad Market Small Cap 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 GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOJAF4 / SLOJAF	Base Value / Base Date	1000 Points / 04.03.2015
Bloomberg / Reuters	/ .SUKSCN	Last Price	1896.03
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 04.03.2015
Index Members	172		

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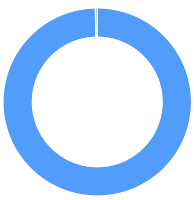
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	7.55%	2.38%	4.02%	4.40%	2.35%	89.60%
Performance (p.a.)						6.47%
Volatility (p.a.)	6.45%	18.05%	14.13%	12.03%	15.53%	12.41%
High	1900.80	1900.80	1900.80	1900.80	1900.80	1922.36
Low	1763.42	1643.17	1643.17	1643.17	1643.17	929.05
Sharpe Ratio*	21.49	0.32	0.29	0.02	0.13	0.18
Max. Drawdown	-0.33%	-11.28%	-12.94%	-12.94%	-11.78%	-40.59%
VaR 95 \ 99				-15.6% \ -45.2%		-16.2% \ -39.0%
CVaR 95 \ 99				-33.1% \ -57.6%		-31.4% \ -63.7%

* 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).

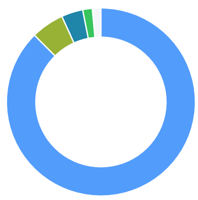
COMPOSITION BY CURRENCIES

- GBp 99.7%
- GBP 0.3%



COMPOSITION BY COUNTRIES

- GB 87.6%
- GG 5.6%
- JE 3.7%
- BM 1.6%
- Others 1.5%



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TARGET HEALTHCARE REIT PLC	THRL LN Equity	GB	GBp	1.42%
GEORGIA CAPITAL PLC	CGEO LN Equity	GB	GBp	1.32%
CLOSE BROTHERS GROUP PLC	CBG LN Equity	GB	GBp	1.29%
PACIFIC HORIZON INVESTMENT TRU	PHI LN Equity	GB	GBp	1.24%
WICKES GROUP PLC	WIX LN Equity	GB	GBp	1.19%
JPMORGAN EUROPEAN INVESTMENT T	JEGI LN Equity	GB	GBp	1.16%
AVON TECHNOLOGIES PLC	AVON LN Equity	GB	GBp	1.08%
ASHOKA INDIA EQUITY IT	AIE LN Equity	GB	GBp	1.06%
NCC GROUP PLC	NCC LN Equity	GB	GBp	1.06%
PANTHEON INFRASTRUCTURE PLC	PINT LN Equity	GB	GBp	1.05%

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