

FACTSHEET - AS OF 01-May-2024

Solactive United Kingdom Broad Market Small Cap USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | SL0K25 | Base Value / Base Date | 1000 Points / 04.03.2015 |
| Bloomberg / Reuters | / .SUKSCUN | Last Price | 1426.70 |
| 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 | 179 | | |

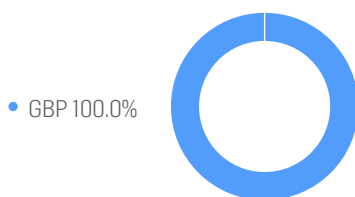
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STATISTICS

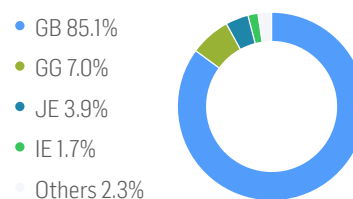
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.36% | 4.26% | 13.76% | 6.78% | 0.80% | 42.67% |
| Performance (p.a.) | | | | | | 3.96% |
| Volatility (p.a.) | 12.67% | 10.74% | 13.51% | 13.04% | 10.98% | 17.78% |
| High | 1437.89 | 1437.89 | 1437.89 | 1437.89 | 1437.89 | 1740.54 |
| Low | 1378.41 | 1347.05 | 1230.45 | 1175.15 | 1347.05 | 709.44 |
| Sharpe Ratio* | 0.99 | 1.22 | 1.82 | 0.12 | -0.27 | -0.08 |
| Max. Drawdown | -2.88% | -2.97% | -4.97% | -15.13% | -4.83% | -47.56% |
| VaR 95 \ 99 | | | | -20.5% \ -27.3% | | -23.9% \ -48.3% |
| CVaR 95 \ 99 | | | | -25.7% \ -31.0% | | -43.4% \ -87.8% |

* 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 (%) |
|--------------------------------|----------------|---------|----------|------------------|
| GREENCORE GROUP PLC | GNC LN Equity | IE | GBP | 1.24% |
| BAILLIE GIFFORD US GROWTH TRUS | USA LN Equity | GB | GBP | 1.17% |
| PACIFIC HORIZON INVESTMENT TRU | PHI LN Equity | GB | GBP | 1.14% |
| STHREE PLC | STEM LN Equity | GB | GBP | 1.13% |
| HOLLYWOOD BOWL GROUP PLC | BOWL LN Equity | GB | GBP | 1.13% |
| KIER GROUP PLC | KIE LN Equity | GB | GBP | 1.12% |
| PPHE HOTEL GROUP LTD | PPH LN Equity | GG | GBP | 1.11% |
| BRUNNER INVESTMENT TRUST PLC/T | BUT LN Equity | GB | GBP | 1.04% |
| POLAR CAPITAL GLOBAL FINANCIAL | PCFT LN Equity | GB | GBP | 1.00% |
| ADRIATIC METALS PLC | ADTI LN Equity | GB | GBP | 0.99% |

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