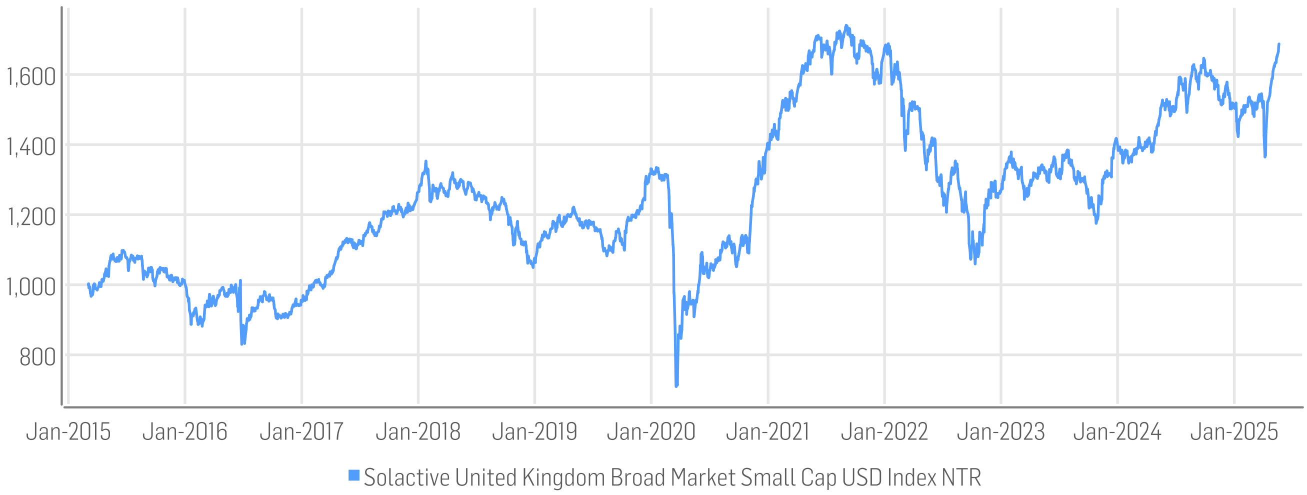
FACTSHEET - AS OF 21-May-2025
Solactive United Kingdom Broad Market Small Cap USD Index NTR

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
Bloomberg / Reuters	/ .SUKSCUN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	174

Base Value / Base Date	1000 Points / 04.03.2015
Last Price	1687.34
Dividends	Reinvested
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 04.03.2015

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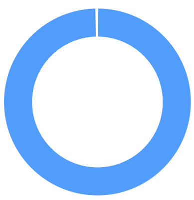
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.70%	10.73%	11.52%	11.37%	11.37%	68.73%
Performance (p.a.)						5.25%
Volatility (p.a.)	6.12%	23.82%	19.22%	16.32%	20.68%	17.60%
High	1687.34	1687.34	1687.34	1687.34	1687.34	1740.54
Low	1540.58	1364.51	1364.51	1364.51	1364.51	709.44
Sharpe Ratio*	39.25	1.97	1.07	0.44	1.35	0.05
Max. Drawdown	-0.17%	-11.69%	-13.54%	-17.12%	-11.69%	-47.56%
VaR 95 \ 99				-24.1% \ -53.3%		-23.9% \ -51.1%
CVaR 95 \ 99				-43.0% \ -83.1%		-43.2% \ -87.5%

* 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).

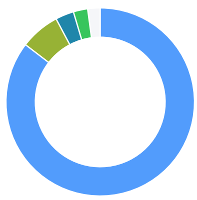
COMPOSITION BY CURRENCIES

- GBp 99.8%
- GBP 0.2%



COMPOSITION BY COUNTRIES

- GB 85.4%
- GG 6.8%
- JE 3.2%
- IE 2.5%
- Others 2.1%



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
GREENCORE GROUP PLC	GNC LN Equity	IE	GBp	1.94%
XPS PENSIONS GROUP PLC	XPS LN Equity	GB	GBp	1.51%
METRO BANK HOLDINGS PLC	MTRO LN Equity	GB	GBp	1.49%
HENDERSON EUR TST	HET LN Equity	GB	GBp	1.48%
BAILLIE GIFFORD US GROWTH TRUS	USA LN Equity	GB	GBp	1.46%
KIER GROUP PLC	KIE LN Equity	GB	GBp	1.33%
POLAR CAPITAL GLOBAL FINANCIAL	PCFT LN Equity	GB	GBp	1.24%
TARGET HEALTHCARE REIT PLC	THRL LN Equity	GB	GBp	1.18%
PRS REIT PLC/THE	PRSR LN Equity	GB	GBp	1.16%
RENEWI PLC	RWI LN Equity	GB	GBp	1.14%

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