

# FACTSHEET - AS OF 21-Sep-2020

## Solactive GBS United Kingdom Large & Mid Cap Index PR

### DESCRIPTION

The Solactive GBS United Kingdom Large & Mid Cap Index PR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the British market. It is calculated as a Price Return index in GBP and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



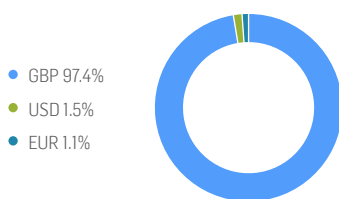
### CHARACTERISTICS

ISIN / WKN	DE000SLA4W60 / SLA4W6	Base Value / Base Date	822.23 Points / 08.05.2006
Bloomberg / Reuters	- / .SGBLMCP	Last Price	780.11
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2006
Index Members	99		

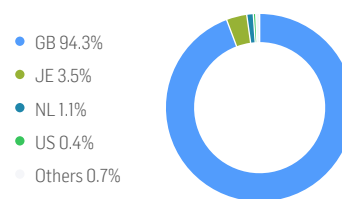
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.28%	-8.64%	0.53%	-23.46%	-24.29%	-5.12%
Performance (p.a.)	-	-	-	-	-	-0.37%
Volatility (p.a.)	20.76%	20.16%	26.57%	28.18%	31.93%	18.82%
High	821.07	853.93	876.72	1047.53	1047.53	1077.85
Low	780.11	780.11	738.24	683.47	683.47	488.28
Sharpe Ratio	-1.61	-1.53	0.04	-0.85	-1.00	-0.03
Max. Drawdown	-4.99%	-8.64%	-11.02%	-34.75%	-34.75%	-46.68%
VaR 95 \ 99				-53.7% \ -84.7%		-28.8% \ -54.1%
CVaR 95 \ 99				-77.9% \ -155.1%		-47.0% \ -79.5%

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 21-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	7.65%
GLAXOSMITHKLINE PLC	GSK LN Equity	GB	GBP	5.26%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.24%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	4.13%
DIAGEO PLC	DGE LN Equity	GB	GBP	4.09%
RECKITT BENCKISER GROUP PLC	RB/ LN Equity	GB	GBP	3.67%
UNILEVER PLC	ULVR LN Equity	GB	GBP	3.62%
RIO TINTO PLC	RIO LN Equity	GB	GBP	3.60%
BP PLC	BP/ LN Equity	GB	GBP	3.37%
ROYAL DUTCH SHELL PLC ORD A	RDSA LN Equity	GB	GBP	2.89%

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