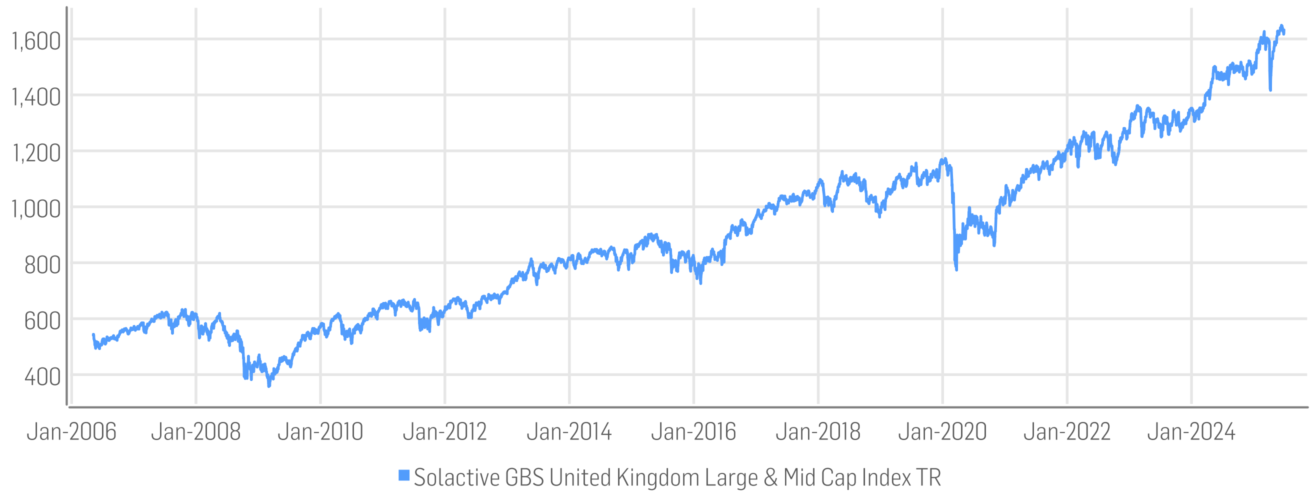
FACTSHEET - Solactive GBS United Kingdom Large & Mid Cap Index TR
AS OF 27-Jun-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS United Kingdom Large & Mid Cap Index TR 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 total return index in GBP and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	9.55%	10.21%	7.04%	5.33%	18.49%	-12.23%

CHARACTERISTICS

ISIN / WKN	DE000SLA4W78 / SLA4W7
Bloomberg / Reuters	/ .SGBLMCT
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	GBP
Index Members	82

Base Value / Base Date	540.78 Points / 08.05.2006
Last Price	1632.54
Dividends	Reinvested
Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

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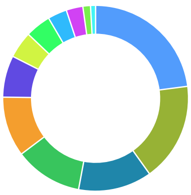
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.97%	2.24%	9.88%	12.38%	9.55%	201.89%
Performance (p.a.)						5.94%
Volatility (p.a.)	5.71%	18.91%	14.86%	12.52%	14.91%	17.55%
High	1648.90	1648.90	1648.90	1648.90	1648.90	1648.90
Low	1616.65	1416.16	1416.16	1416.16	1416.16	357.48
Sharpe Ratio*	1.45	0.28	1.13	0.67	1.10	0.10
Max. Drawdown	-1.95%	-11.31%	-12.94%	-12.94%	-12.94%	-43.56%
VaR 95 \ 99				-16.0% \ -46.5%		-26.2% \ -52.3%
CVaR 95 \ 99				-32.4% \ -76.0%		-43.6% \ -74.2%

* 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).

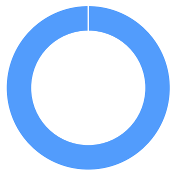
COMPOSITION BY SECTORS

- Finance 22.9%
- Consumer Non-Cyclicals 17.2%
- Healthcare 12.8%
- Energy 11.8%
- Industrials 10.5%
- Technology 7.3%
- Utilities 4.7%
- Non-Energy Materials 4.4%
- Business Services 3.3%
- Consumer Services 2.9%
- Telecommunications 1.3%
- Consumer Cyclicals 0.9%



COMPOSITION BY COUNTRIES

- United Kingdom 100.0%



TOP COMPONENTS AS OF 27-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	7.63%
SHELL PLC	SHEL LN Equity	GB	GBp	7.56%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	7.46%
UNILEVER PLC	ULVR LN Equity	GB	GBp	5.33%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	3.94%
RELX PLC	REL LN Equity	GB	GBp	3.54%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	3.29%
GSK PLC	GSK LN Equity	GB	GBp	2.82%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	2.73%
BP PLC	BP/ LN Equity	GB	GBp	2.64%

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