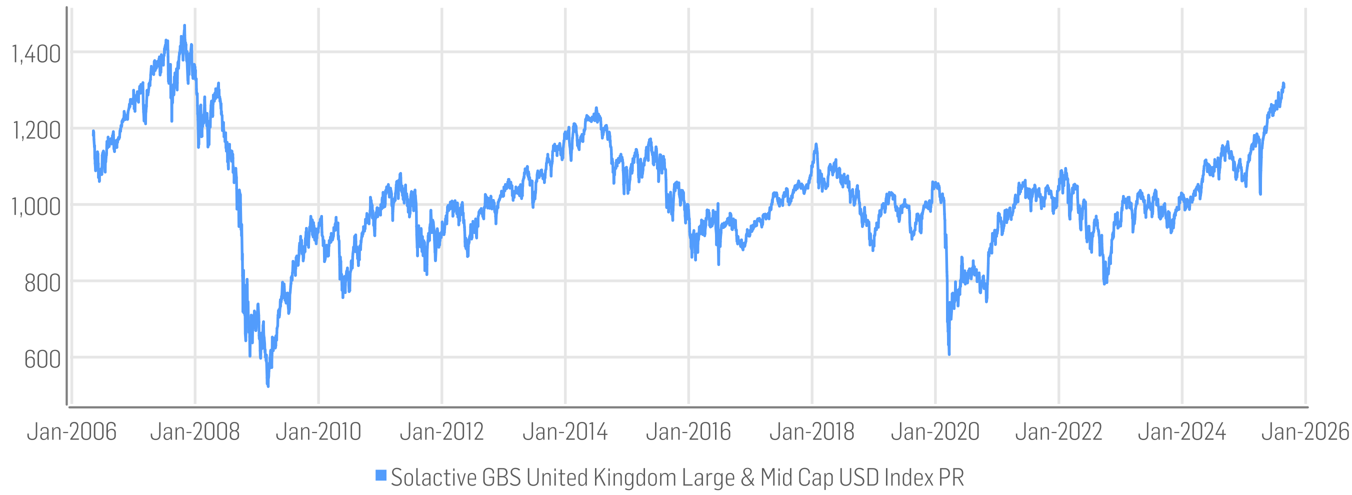
FACTSHEET - Solactive GBS United Kingdom Large & Mid Cap USD Index PR
AS OF 26-Aug-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS United Kingdom Large & Mid Cap USD 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 USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	21.81%	4.25%	9.02%	-9.87%	13.28%	-12.39%

CHARACTERISTICS

ISIN / WKN	DE000SLA4W94 / SLA4W9
Bloomberg / Reuters	SGBLMCUP Index/ .SGBLMCUP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	USD
Index Members	80

Base Value / Base Date	1180.77 Points / 08.05.2006
Last Price	1306.17
Dividends	Not included
Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

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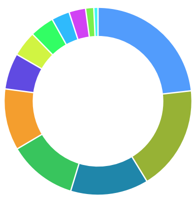
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.05%	6.32%	12.72%	13.48%	21.81%	10.62%
Performance (p.a.)						0.52%
Volatility (p.a.)	8.29%	9.19%	18.65%	15.44%	17.00%	21.59%
High	1318.46	1318.46	1318.46	1318.46	1318.46	1469.61
Low	1255.88	1228.18	1026.66	1026.66	1026.66	522.99
Sharpe Ratio*	2.87	2.60	1.24	0.60	1.82	-0.18
Max. Drawdown	-1.87%	-2.90%	-13.38%	-13.38%	-13.38%	-64.41%
VaR 95 \ 99				-18.3% \ -46.5%		-32.6% \ -62.6%
CVaR 95 \ 99				-38.9% \ -101.2%		-53.8% \ -95.3%

* 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).

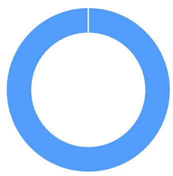
COMPOSITION BY SECTORS

- Finance 23.2%
- Consumer Non-Cyclicals 18.1%
- Healthcare 13.4%
- Energy 11.8%
- Industrials 10.6%
- Technology 6.2%
- Utilities 4.4%
- Non-Energy Materials 4.2%
- Business Services 3.1%
- Consumer Services 2.9%
- Telecommunications 1.4%
- Consumer Cyclicals 0.7%



COMPOSITION BY COUNTRIES

- United Kingdom 100.0%



TOP COMPONENTS AS OF 26-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	8.28%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	7.81%
SHELL PLC	SHEL LN Equity	GB	GBp	7.43%
UNILEVER PLC	ULVR LN Equity	GB	GBp	5.17%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	4.16%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	4.10%
RELX PLC	REL LN Equity	GB	GBp	3.01%
BP PLC	BP/ LN Equity	GB	GBp	2.85%
GSK PLC	GSK LN Equity	GB	GBp	2.79%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	2.49%

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DISCLAIMER