

FACTSHEET - Solactive GBS United Kingdom All Cap Index NTR

AS OF 09-Jun-2025



DESCRIPTION

The Solactive GBS United Kingdom All Cap Index NTR 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 all cap covering approximately the largest 100% of the free-float market capitalization in the British market. It is calculated as a net total return index in GBP and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	9.83%	9.39%	7.48%	0.48%	17.96%	-10.20%

CHARACTERISTICS

ISIN / WKN	DE000SLA4X44 / SLA4X4	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SGBACN	Last Price	1576.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2017
Index Members	333		

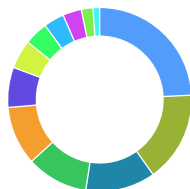
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	3.87%	5.77%	8.17%	12.42%	9.83%	37.44%
Performance (p.a.)						6.09%
Volatility (p.a.)	6.47%	19.06%	14.98%	12.63%	15.67%	16.87%
High	1576.89	1576.89	1576.89	1576.89	1576.89	1576.89
Low	1524.63	1351.39	1351.39	1351.39	1351.39	760.08
Sharpe Ratio*	8.43	1.12	0.87	0.67	1.25	0.11
Max. Drawdown	-0.78%	-11.66%	-12.85%	-12.85%	-12.85%	-34.41%
VaR 95 \ 99				-16.6% \ -45.7%		-24.3% \ -56.1%
CVaR 95 \ 99				-32.8% \ -74.9%		-44.1% \ -78.2%

* 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 24.2%
- Consumer Non-Cyclicals 15.9%
- Healthcare 12.3%
- Industrials 10.8%
- Energy 10.3%
- Technology 7.0%
- Non-Energy Materials 5.0%
- Utilities 4.2%
- Consumer Services 3.6%
- Business Services 3.3%
- Consumer Cyclicals 2.0%
- Telecommunications 1.2%



COMPOSITION BY COUNTRIES

- United Kingdom 100.0%



TOP COMPONENTS AS OF 09-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	6.78%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	6.59%
SHELL PLC	SHEL LN Equity	GB	GBp	6.31%
UNILEVER PLC	ULVR LN Equity	GB	GBp	4.79%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	3.17%
RELX PLC	REL LN Equity	GB	GBp	3.04%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	2.92%
GSK PLC	GSK LN Equity	GB	GBp	2.61%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	2.43%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBp	2.24%

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