

FACTSHEET - Solactive GBS United Kingdom All Cap Index NTR

AS OF 16-May-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 | 7.66% | 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 | 1545.78 |
| 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 | 334 | | |

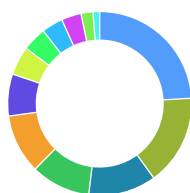
STATISTICS

| GBP | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 5.97% | 1.19% | 9.31% | 6.95% | 7.66% | 34.72% |
| Performance (p.a.) | | | | | | 5.77% |
| Volatility (p.a.) | 6.01% | 19.33% | 15.06% | 12.71% | 16.71% | 16.95% |
| High | 1545.78 | 1550.62 | 1550.62 | 1550.62 | 1550.62 | 1550.62 |
| Low | 1458.76 | 1351.39 | 1351.39 | 1351.39 | 1351.39 | 760.08 |
| Sharpe Ratio* | 16.35 | 0.04 | 1.03 | 0.22 | 1.06 | 0.09 |
| Max. Drawdown | -0.57% | -12.85% | -12.85% | -12.85% | -12.85% | -34.41% |
| VaR 95 \ 99 | | | | -16.6% \ -45.7% | | -24.4% \ -56.3% |
| CVaR 95 \ 99 | | | | -32.8% \ -74.9% | | -44.3% \ -79.9% |

* 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).

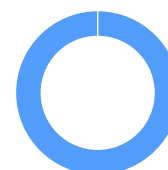
COMPOSITION BY SECTORS

- Finance 24.1%
- Consumer Non-Cyclicals 15.9%
- Healthcare 11.9%
- Industrials 10.5%
- Energy 10.4%
- Technology 7.4%
- Non-Energy Materials 5.1%
- Utilities 4.2%
- Consumer Services 3.8%
- Business Services 3.5%
- Consumer Cyclicals 2.1%
- Telecommunications 1.2%



COMPOSITION BY COUNTRIES

- United Kingdom 100.0%



TOP COMPONENTS AS OF 16-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------|----------------|---------|----------|------------------|
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 6.68% |
| ASTRAZENECA PLC | AZN LN Equity | GB | GBp | 6.61% |
| SHELL PLC | SHEL LN Equity | GB | GBp | 6.38% |
| UNILEVER PLC | ULVR LN Equity | GB | GBp | 4.87% |
| RELX PLC | REL LN Equity | GB | GBp | 3.23% |
| ROLLS-ROYCE HOLDING PLC | RR/ LN Equity | GB | GBp | 2.93% |
| BRITISH AMERICAN TOBACCO PLC | BATS LN Equity | GB | GBp | 2.68% |
| GSK PLC | GSK LN Equity | GB | GBp | 2.45% |
| LONDON STOCK EXCHANGE GROUP ORD | LSEG LN Equity | GB | GBp | 2.34% |
| BP PLC | BP/ LN Equity | GB | GBp | 2.33% |

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