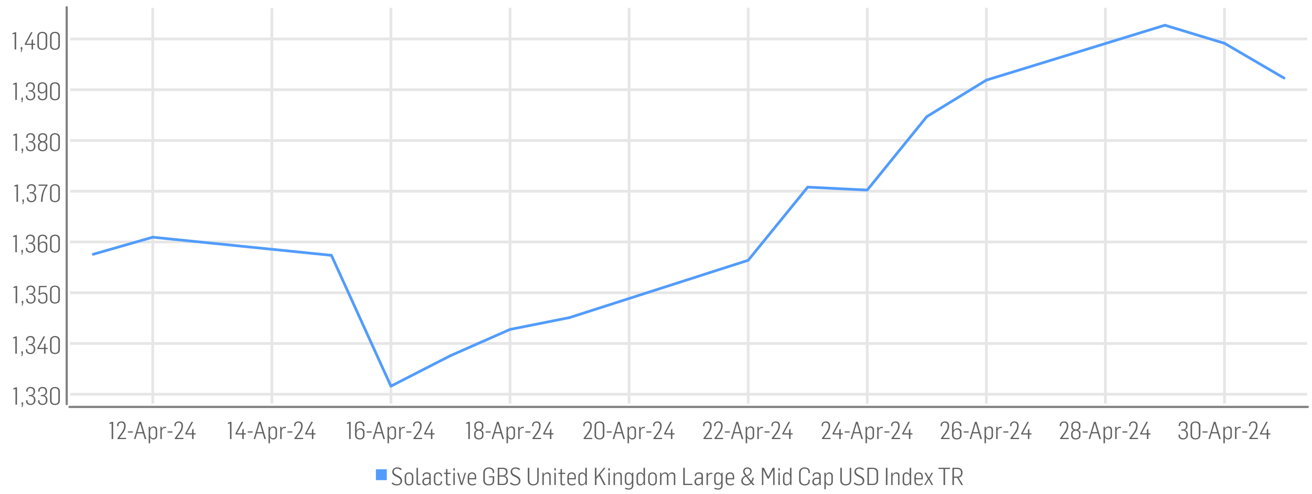
FACTSHEET - AS OF 01-May-2024
Solactive GBS United Kingdom Large & Mid Cap USD Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLA4XA	Base Value / Base Date	776.59 Points / 08.05.2006
Bloomberg / Reuters	/ .SGBLMCUT	Last Price	1392.30
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	90		

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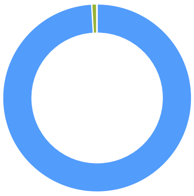
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance					2.56%	2.56%
Performance (p.a.)						58.60%
Volatility (p.a.)					12.32%	12.32%
High					1402.71	1402.71
Low					1331.59	1331.59
Sharpe Ratio*					4.32	4.32
Max. Drawdown					-2.16%	-2.16%
VaR 95 \ 99						-30.4% \ -30.4%
CVaR 95 \ 99						

* 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).

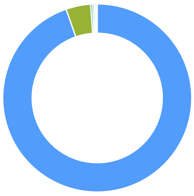
COMPOSITION BY CURRENCIES

- GBP 99.1%
- USD 0.8%
- EUR 0.1%



COMPOSITION BY COUNTRIES

- GB 94.7%
- JE 4.2%
- ES 0.3%
- IE 0.3%
- Others 0.5%



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	9.56%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	9.44%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	6.96%
UNILEVER PLC	ULVR LN Equity	GB	GBP	5.34%
BP PLC	BP/ LN Equity	GB	GBP	4.12%
GSK PLC	GSK LN Equity	GB	GBP	3.61%
RELX PLC	REL LN Equity	GB	GBP	3.22%
DIAGEO PLC	DGE LN Equity	GB	GBP	3.19%
RIO TINTO PLC	RIO LN Equity	GB	GBP	3.00%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.49%

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