

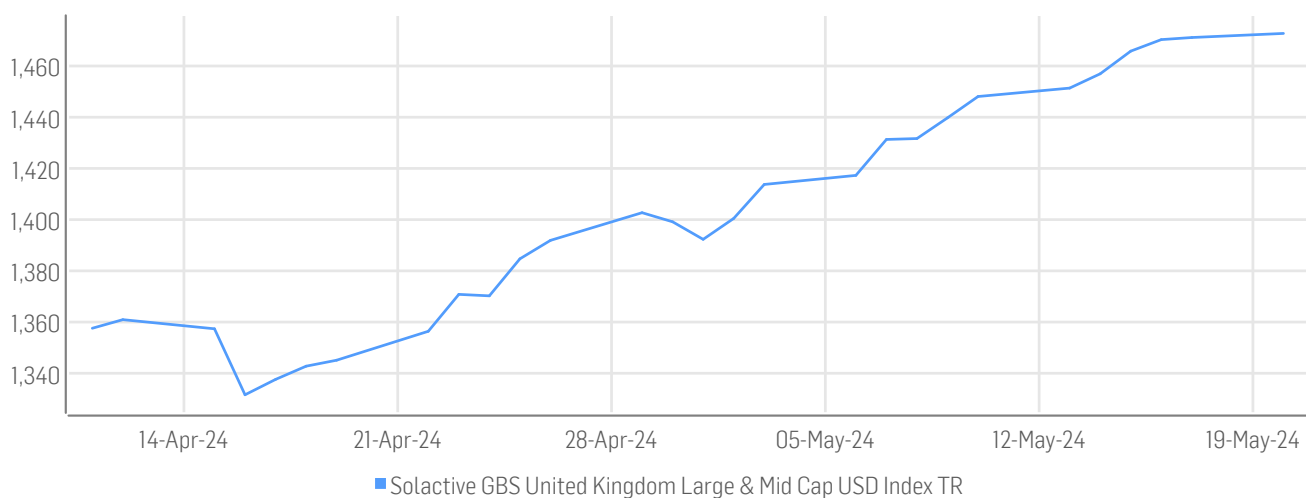
FACTSHEET - AS OF 20-May-2024

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 | 1472.72 |
| 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 | 89 | | |

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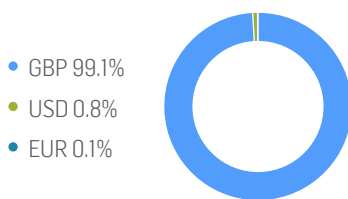
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STATISTICS

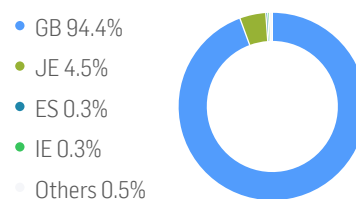
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|-----|------|------|---------|-----------------|
| Performance | 9.49% | | | | 8.48% | 8.48% |
| Performance (p.a.) | | | | | | 114.34% |
| Volatility (p.a.) | 6.89% | | | | 9.55% | 9.55% |
| High | 1472.72 | | | | 1472.72 | 1472.72 |
| Low | 1356.39 | | | | 1331.59 | 1331.59 |
| Sharpe Ratio* | 28.45 | | | | 11.41 | 11.41 |
| Max. Drawdown | -0.74% | | | | -2.16% | -2.16% |
| VaR 95 \ 99 | | | | | | -7.8% \ -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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-May-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| ASTRAZENECA PLC | AZN LN Equity | GB | GBP | 9.11% |
| SHELL PLC | SHEL LN Equity | GB | GBP | 9.05% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBP | 6.74% |
| UNILEVER PLC | ULVR LN Equity | GB | GBP | 5.37% |
| BP PLC | BP/ LN Equity | GB | GBP | 3.79% |
| GSK PLC | GSK LN Equity | GB | GBP | 3.65% |
| RELX PLC | REL LN Equity | GB | GBP | 3.29% |
| DIAGEO PLC | DGE LN Equity | GB | GBP | 3.15% |
| RIO TINTO PLC | RIO LN Equity | GB | GBP | 3.11% |
| BRITISH AMERICAN TOBACCO PLC | BATS LN Equity | GB | GBP | 2.55% |

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