

FACTSHEET - Solactive GBS United Kingdom Small Cap Index PR

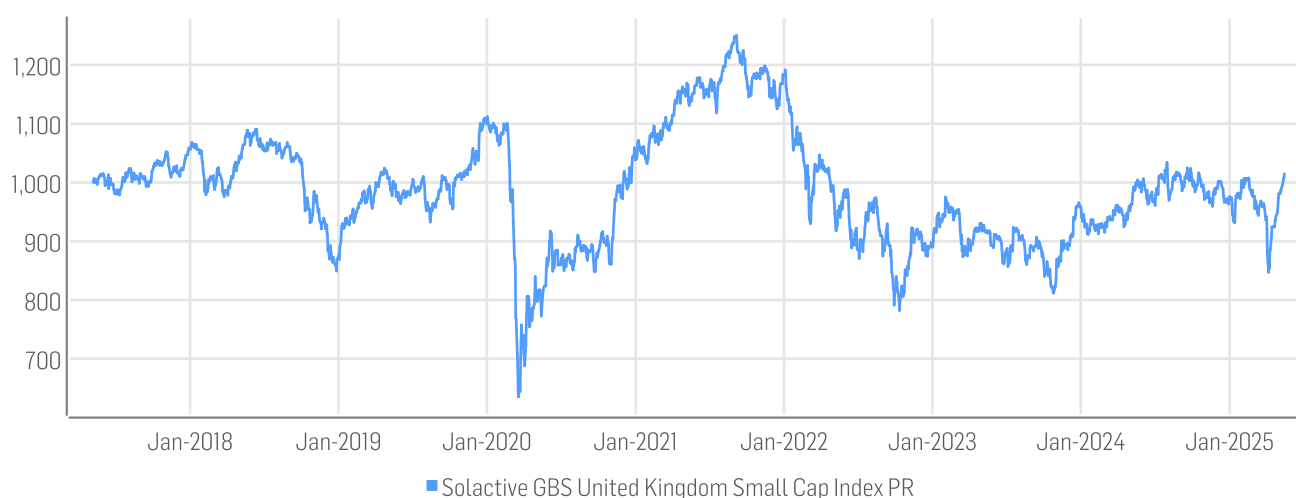
AS OF 16-May-2025



DESCRIPTION

The Solactive GBS United Kingdom Small Cap 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 small cap segment covering approximately the largest 85% - 99% of the free-float market capitalization in the British market. It is calculated as a price return index in GBP and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	4.22%	1.55%	7.72%	-24.65%	13.72%	-5.62%

CHARACTERISTICS

ISIN / WKN	DE000SLA4XR1 / SLA4XR	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/..SGBSCP	Last Price	1014.70
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	177		

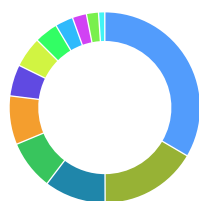
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	9.77%	0.78%	4.41%	1.56%	4.22%	1.47%
Performance (p.a.)						0.18%
Volatility (p.a.)	6.37%	20.92%	17.24%	15.50%	19.02%	17.15%
High	1014.70	1014.70	1014.70	1034.03	1014.70	1250.20
Low	924.05	847.12	847.12	847.12	847.12	635.19
Sharpe Ratio*	32.51	-0.05	0.29	-0.17	0.40	-0.23
Max. Drawdown	-0.15%	-15.93%	-15.93%	-18.08%	-15.93%	-42.87%
VaR 95 \ 99				-25.6% \ -42.5%		-26.4% \ -50.1%
CVaR 95 \ 99				-39.8% \ -67.3%		-41.8% \ -74.3%

* 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 33.4%
- Industrials 16.5%
- Consumer Cyclicals 10.4%
- Non-Energy Materials 8.4%
- Consumer Services 8.2%
- Consumer Non-Cyclical 5.3%
- Technology 5.2%
- Healthcare 4.0%
- Business Services 3.1%
- Energy 2.4%
- Utilities 2.0%
- Telecommunications 1.1%



COMPOSITION BY COUNTRIES

- United Kingdom 100.0%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ST JAMES S PLACE PLC ORD	STJ LN Equity	GB	GBp	2.07%
BEAZLEY PLC	BEZ LN Equity	GB	GBp	2.01%
DIPLOMA PLC	DPLM LN Equity	GB	GBp	1.98%
GAMES WORKSHOP GROUP PLC	GAW LN Equity	GB	GBp	1.75%
IMI PLC	IMI LN Equity	GB	GBp	1.69%
ENTAIN PLC	ENT LN Equity	GB	GBp	1.62%
HOWDEN JOINERY GROUP PLC	HWDN LN Equity	GB	GBp	1.57%
PERSIMMON PLC	PSN LN Equity	GB	GBp	1.54%
BABCOCK INTERNATIONAL GROUP PLC	BAB LN Equity	GB	GBp	1.51%
HISCOX LTD	HSX LN Equity	GB	GBp	1.41%

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