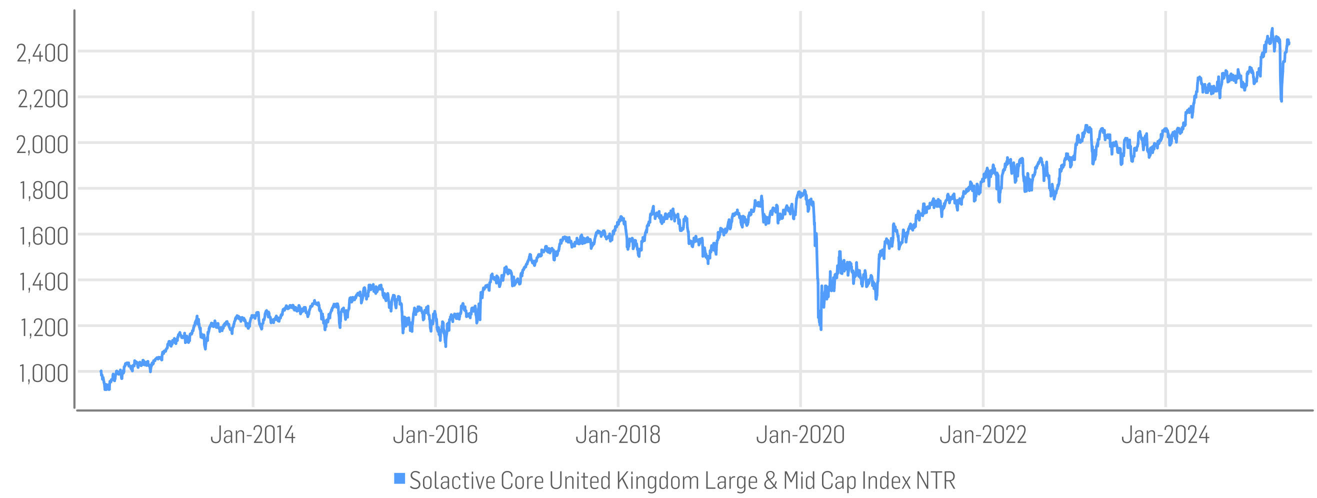
FACTSHEET - AS OF 09-May-2025
Solactive Core United Kingdom Large & Mid Cap Index NTR

DESCRIPTION

The Solactive Core United Kingdom Large & Mid Cap Index NTR is part of the Solactive Core Index Family which includes benchmark indices for developed and emerging market countries. The index is derived from the corresponding Solactive Global Benchmark Series index and tracks the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the British market. At the same time, it seeks to exclude companies which are (1) involved in the manufacture of controversial weapons (2) persistent violators of the UN Global Compact and/or (3) pure coal mining companies, such exclusions which are determined by reference to the “Future World Protection List” published by Legal & General Investment Management Limited. The index is calculated as a Net Total Return index in GBP and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5XA4 / SLA5XA	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWGBN Index / .SFWGBN	Last Price	2437.33
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 02.05.2012
Index Members	80		

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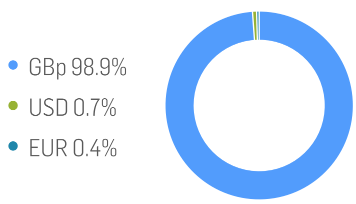
STATISTICS

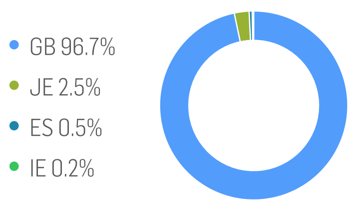
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	11.78%	0.21%	8.85%	6.89%	6.76%	143.73%
Performance (p.a.)						7.08%
Volatility (p.a.)	17.25%	19.26%	15.09%	12.52%	17.00%	14.72%
High	2449.50	2498.90	2498.90	2498.90	2498.90	2498.90
Low	2180.48	2180.48	2180.48	2180.48	2180.48	919.97
Sharpe Ratio*	16.43	-0.19	0.95	0.20	0.93	0.18
Max. Drawdown	-0.79%	-12.74%	-12.74%	-12.74%	-12.74%	-33.99%
VaR 95 \ 99				-16.2% \ -47.0%		-22.2% \ -45.5%
CVaR 95 \ 99				-32.0% \ -75.7%		-36.3% \ -63.2%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	7.76%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	7.61%
SHELL PLC	SHEL LN Equity	GB	GBp	7.46%
UNILEVER PLC	ULVR LN Equity	GB	GBp	5.89%
RELX PLC	REL LN Equity	GB	GBp	3.76%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	3.40%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	3.12%
GSK PLC	GSK LN Equity	GB	GBp	2.87%
BP PLC	BP/ LN Equity	GB	GBp	2.75%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBp	2.72%

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