

FACTSHEET - AS OF 26-Apr-2024

Solactive United Kingdom Large Cap ex Investment Trust Index NTR

DESCRIPTION

The Solactive United Kingdom Large Cap ex Investment Trust Index NTR intends to track the performance of the largest 100 companies excluding investment trust from the large cap segment of the London Stock Exchange. Constituents are selected based on full security market capitalization and weighted by free-float market capitalization. The index is calculated as a net total return index in GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

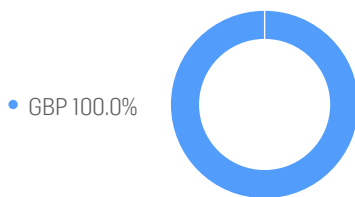
ISIN / WKN	DE000SLA8HJ2 / SLA8HJ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLUKLN	Last Price	2747.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	GBP	History	Available daily back to 08.05.2006
Index Members	99		

STATISTICS

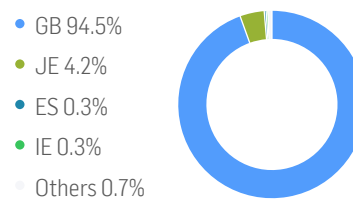
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	3.12%	8.28%	14.00%	8.86%	6.79%	174.75%
Performance (p.a.)						5.79%
Volatility (p.a.)	10.91%	9.72%	9.62%	10.55%	9.77%	18.13%
High	2747.53	2747.53	2747.53	2747.53	2747.53	2747.53
Low	2633.28	2495.75	2421.25	2367.66	2480.51	659.04
Sharpe Ratio*	3.68	3.38	2.63	0.36	1.76	0.03
Max. Drawdown	-2.21%	-2.28%	-3.59%	-6.47%	-3.59%	-43.59%
VaR 95 \ 99				-18.7% \ -27.7%		-27.4% \ -52.8%
CVaR 95 \ 99				-23.6% \ -31.6%		-44.7% \ -75.0%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	9.67%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	9.13%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	6.50%
UNILEVER PLC	ULVR LN Equity	GB	GBP	5.24%
BP PLC	BP/ LN Equity	GB	GBP	4.16%
GSK PLC	GSK LN Equity	GB	GBP	3.44%
RELX PLC	REL LN Equity	GB	GBP	3.19%
DIAGEO PLC	DGE LN Equity	GB	GBP	3.17%
RIO TINTO PLC	RIO LN Equity	GB	GBP	2.96%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.42%

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