

Solactive United Kingdom Mid & Small Cap ex Investment Trust Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

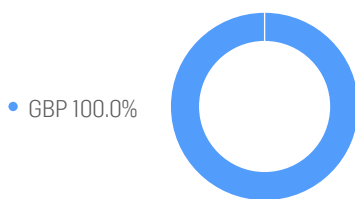
ISIN / WKN	DE000SLA93L6 / SLA93L	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLUKMSN Index / .SOLUKMSN	Last Price	2969.45
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	GBP	History	Available daily back to 08.05.2006
Index Members	147		

STATISTICS

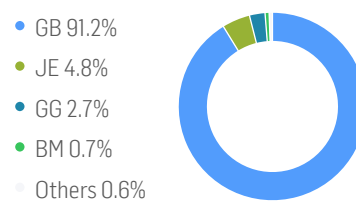
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.46%	1.90%	17.89%	2.87%	-0.06%	196.94%
Performance (p.a.)						6.24%
Volatility (p.a.)	13.20%	11.88%	15.47%	15.64%	12.60%	19.26%
High	2995.51	2995.51	2995.51	2995.51	2995.51	3757.31
Low	2896.36	2837.82	2543.39	2500.92	2822.92	555.12
Sharpe Ratio*	-0.81	0.23	2.23	-0.15	-0.43	0.05
Max. Drawdown	-3.31%	-3.31%	-5.52%	-13.68%	-4.99%	-55.09%
VaR 95 \ 99				-25.8% \ -34.1%		-31.0% \ -53.9%
CVaR 95 \ 99				-31.8% \ -39.4%		-47.0% \ -76.6%

* 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 (%)
VISTRY GROUP PLC	VTY LN Equity	GB	GBP	1.99%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBP	1.93%
JOHNSON MATTHEY PLC	JMAT LN Equity	GB	GBP	1.61%
GAMES WORKSHOP GROUP PLC	GAW LN Equity	GB	GBP	1.59%
INVESTEC PLC	INVP LN Equity	GB	GBP	1.58%
BELLWAY PLC	BWY LN Equity	GB	GBP	1.54%
DARKTRACE PLC	DARK LN Equity	GB	GBP	1.45%
MAN GROUP PLC	EMG LN Equity	JE	GBP	1.43%
TRITAX BIG BOX REIT PLC	BBOX LN Equity	GB	GBP	1.43%
INCHCAPE PLC	INCH LN Equity	GB	GBP	1.43%

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