

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

AS OF 08-Jul-2025



DESCRIPTION

The Solactive United Kingdom Mid & Small Cap ex Investment Trust Index NTR intends to track the performance of the largest 150 companies excluding investment trust from the mid & small cap segment of the London Stock Exchange. Constituents are selected and weighted based on free-float market capitalization. The index is calculated as a net total return index in GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	9.37%	6.04%	7.43%	-22.84%	14.74%	-6.04%

CHARACTERISTICS

ISIN / WKN	DE000SLA93L6 / SLA93L	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLUKMSN Index / .SOLUKMSN	Last Price	3445.94
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	148		

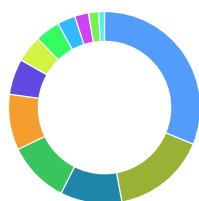
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.72%	26.66%	13.14%	7.02%	9.37%	244.59%
Performance (p.a.)						6.67%
Volatility (p.a.)	13.26%	15.58%	18.57%	16.33%	18.59%	19.07%
High	3470.51	3470.51	3470.51	3470.51	3470.51	3757.31
Low	3342.50	2720.66	2705.78	2705.78	2705.78	555.12
Sharpe Ratio*	2.60	10.06	1.31	0.18	0.79	0.13
Max. Drawdown	-2.04%	-2.04%	-16.22%	-17.87%	-16.22%	-55.09%
VaR 95 \ 99				-25.8% \ -47.0%		-30.6% \ -53.8%
CVaR 95 \ 99				-41.6% \ -68.8%		-46.6% \ -75.8%

* 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 31.2%
- Industrials 15.9%
- Non-Energy Materials 10.4%
- Consumer Cyclicals 10.4%
- Consumer Services 9.4%
- Technology 6.0%
- Business Services 4.5%
- Consumer Non-Cyclicals 4.2%
- Utilities 3.0%
- Healthcare 2.3%
- Energy 1.7%
- Telecommunications 1.0%



COMPOSITION BY COUNTRIES

- United Kingdom 100.0%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BABCOCK INTERNATIONAL GROUP PLC	BAB LN Equity	GB	GBp	2.79%
BURBERRY GROUP PLC	BRBY LN Equity	GB	GBp	2.24%
SPECTRIS PLC	SXS LN Equity	GB	GBp	1.99%
CARNIVAL PLC	CCL LN Equity	GB	GBp	1.86%
ABRDN PLC	ABDN LN Equity	GB	GBp	1.72%
INVESTEC PLC	INVP LN Equity	GB	GBp	1.68%
JET2 PLC	JET2 LN Equity	GB	GBp	1.61%
TRITAX BIG BOX REIT PLC	BBOX LN Equity	GB	GBp	1.59%
BELLWAY PLC	BWY LN Equity	GB	GBp	1.57%
JOHNSON MATTHEY PLC	JMAT LN Equity	GB	GBp	1.54%

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