FACTSHEET - Solactive GBS United Kingdom Small Cap Index NTR
AS OF 20-Sep-2024

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS United Kingdom Small Cap Index NTR 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 net total return index in GBP and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	7.49%	10.99%	-22.71%	15.67%	-3.83%	29.83%

CHARACTERISTICS

ISIN / WKN	DE000SLA4XU5 / SLA4XU
Bloomberg / Reuters	/ .SGBSCN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	GBP
Index Members	179

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	1212.51
Dividends	Reinvested
Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
History	Available daily back to 08.05.2017

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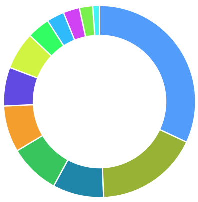
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.28%	4.05%	7.92%	17.24%	7.49%	21.25%
Performance (p.a.)						2.65%
Volatility (p.a.)	12.69%	14.58%	13.29%	14.16%	12.77%	17.22%
High	1234.16	1238.51	1238.51	1238.51	1238.51	1384.68
Low	1186.00	1149.16	1096.64	950.61	1073.37	685.39
Sharpe Ratio*	-0.66	0.86	0.89	0.89	0.43	-0.13
Max. Drawdown	-2.97%	-6.21%	-6.21%	-8.09%	-6.21%	-42.61%
VaR 95 \ 99				-24.6% \ -32.7%		-26.4% \ -48.6%
CVaR 95 \ 99				-30.6% \ -42.3%		-41.6% \ -73.6%

* 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).

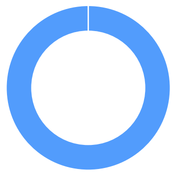
COMPOSITION BY SECTORS

- Finance 31.9%
- Industrials 17.4%
- Consumer Cyclicals 8.6%
- Non-Energy Materials 8.5%
- Consumer Non-Cyclicals 7.8%
- Consumer Services 6.5%
- Technology 6.3%
- Business Services 3.8%
- Energy 3.0%
- Healthcare 2.7%
- Utilities 2.2%
- Telecommunications 1.1%



COMPOSITION BY COUNTRIES

- United Kingdom 100.0%



TOP COMPONENTS AS OF 20-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
MARKS AND SPENCER GROUP PLC	MKS LN Equity	GB	GBp	2.59%
DIPLOMA PLC	DPLM LN Equity	GB	GBp	2.08%
HOWDEN JOINERY GROUP PLC	HWDN LN Equity	GB	GBp	1.77%
BEAZLEY PLC	BEZ LN Equity	GB	GBp	1.72%
IMI PLC	IMI LN Equity	GB	GBp	1.65%
VISTRY GROUP PLC	VTY LN Equity	GB	GBp	1.56%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBp	1.40%
ST JAMES S PLACE PLC ORD	STJ LN Equity	GB	GBp	1.38%
HISCOX LTD	HSX LN Equity	GB	GBp	1.35%
BELLWAY PLC	BWY LN Equity	GB	GBp	1.29%

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