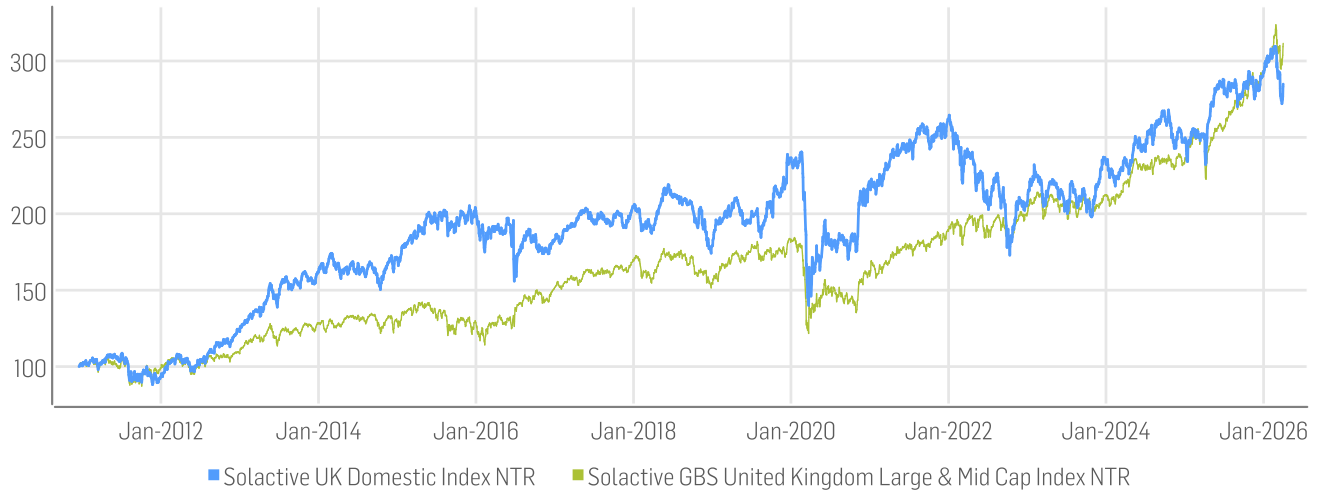


# FACTSHEET - AS OF 02-Apr-2026

## Solactive UK Domestic Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLA19P2 / SLA19P      | Base Value / Base Date | 100 Points / 17.12.2010                    |
| Bloomberg / Reuters | SOLUKDON Index / .SOLUKDON | Last Price             | 284.89                                     |
| Index Calculator    | Solactive AG               | Dividends              | Reinvested (Total Return Index)            |
| Index Type          | Net Total Return           | Calculation            | 09:00am to 10:30pm (CET), every 15 seconds |
| Index Currency      | GBP                        | History                | Available daily back to 17.12.2010         |
| Index Members       | 49                         |                        |  |

## STATISTICS

| GBP                | 30D    | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance        | -3.74% | -2.52%  | -0.42%  | 22.68%          | -2.42%  | 184.89%         |
| Performance (p.a.) |        |         |         |                 |         | 7.09%           |
| Volatility (p.a.)  | 22.03% | 15.62%  | 13.66%  | 14.52%          | 15.51%  | 17.59%          |
| High               | 299.00 | 309.50  | 309.50  | 309.50          | 309.50  | 309.50          |
| Low                | 272.01 | 272.01  | 272.01  | 232.22          | 272.01  | 88.19           |
| Sharpe Ratio*      | -1.85  | -0.87   | -0.34   | 1.33            | -0.84   | 0.19            |
| Max. Drawdown      | -9.03% | -12.11% | -12.11% | -12.11%         | -12.11% | -41.78%         |
| VaR 95 \ 99        |        |         |         | -18.7% \ -49.9% |         | -26.4% \ -48.6% |
| CVaR 95 \ 99       |        |         |         | -36.9% \ -54.5% |         | -42.0% \ -72.1% |

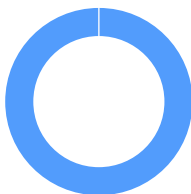
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## STATISTICS - GBS - Solactive GBS United Kingdom Large & Mid Cap Index NTR

| GBP                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 0.08%   | 5.98%   | 11.57%  | 39.52%          | 6.20%   | 211.53%         |
| Performance (p.a.) |         |         |         |                 |         | 7.71%           |
| Volatility (p.a.)  | 19.92%  | 14.21%  | 11.71%  | 11.86%          | 14.00%  | 14.90%          |
| High               | 1994.85 | 2057.52 | 2057.52 | 2057.52         | 2057.52 | 2057.52         |
| Low                | 1873.20 | 1868.42 | 1750.12 | 1414.55         | 1864.58 | 554.20          |
| Sharpe Ratio*      | -0.14   | 1.61    | 1.80    | 3.07            | 1.66    | 0.27            |
| Max. Drawdown      | -6.10%  | -8.96%  | -8.96%  | -8.96%          | -8.96%  | -34.04%         |
| VaR 95 \ 99        |         |         |         | -15.3% \ -43.3% |         | -22.7% \ -45.2% |
| CVaR 95 \ 99       |         |         |         | -29.6% \ -58.8% |         | -36.8% \ -62.6% |

### COMPOSITION BY CURRENCIES

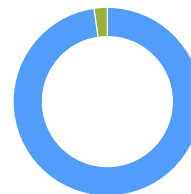
• GBp 100.0%



### COMPOSITION BY COUNTRIES

• GB 97.7%

• LU 2.3%



### TOP COMPONENTS AS OF 02-Apr-2026

| Company                      | Ticker         | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| BEAZLEY PLC                  | BEZ LN Equity  | GB      | GBp      | 3.23%            |
| CENTRICA PLC                 | CNA LN Equity  | GB      | GBp      | 2.70%            |
| SSE PLC                      | SSE LN Equity  | GB      | GBp      | 2.61%            |
| BT GROUP PLC                 | BT/A LN Equity | GB      | GBp      | 2.47%            |
| UNITED UTILITIES PLC         | UU/ LN Equity  | GB      | GBp      | 2.38%            |
| SEVERN TRENT PLC             | SVT LN Equity  | GB      | GBp      | 2.38%            |
| TESCO PLC                    | TSCO LN Equity | GB      | GBp      | 2.31%            |
| BALFOUR BEATTY PLC           | BBY LN Equity  | GB      | GBp      | 2.29%            |
| QINETIQ GROUP PLC            | QQ/ LN Equity  | GB      | GBp      | 2.29%            |
| B&M EUROPEAN VALUE RETAIL SA | BME LN Equity  | LU      | GBp      | 2.28%            |
| MARKS AND SPENCER GROUP PLC  | MKS LN Equity  | GB      | GBp      | 2.27%            |
| J SAINSBURY PLC              | SBRY LN Equity | GB      | GBp      | 2.23%            |
| DRAX GROUP PLC               | DRX LN Equity  | GB      | GBp      | 2.22%            |
| INVESTEC PLC                 | INVP LN Equity | GB      | GBp      | 2.21%            |
| MITIE GROUP PLC              | MTO LN Equity  | GB      | GBp      | 2.18%            |

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