

# FACTSHEET - Solactive GBS United Kingdom Small Cap Index NTR

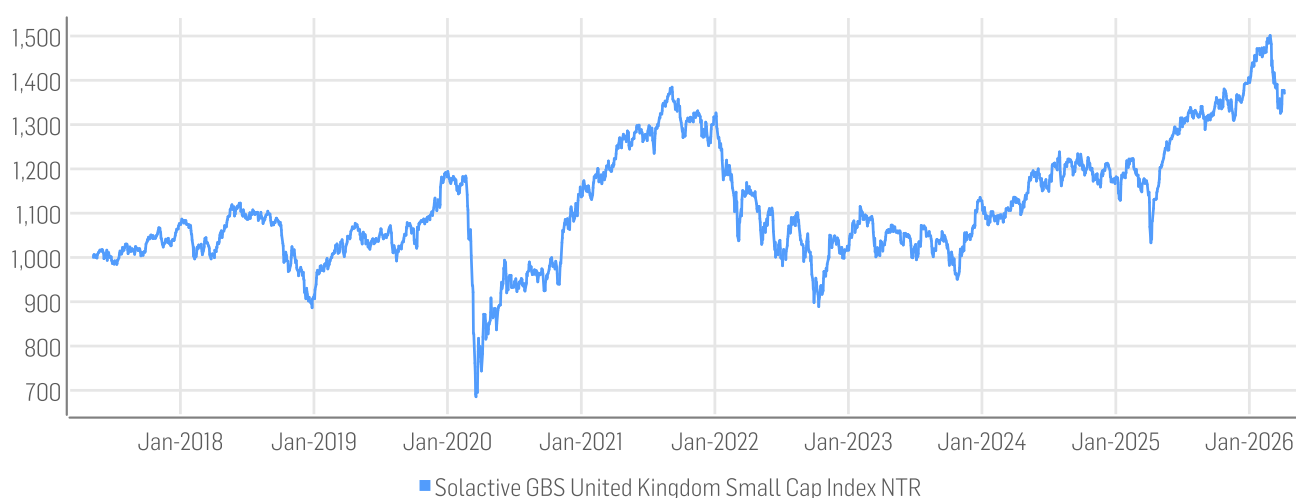
## AS OF 07-Apr-2026



### 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    | 2025   | 2024  | 2023   | 2022    | 2021   |
|-------------|--------|--------|-------|--------|---------|--------|
| Performance | -2.09% | 18.70% | 4.55% | 10.99% | -22.71% | 15.67% |

### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLA4XU5 / SLA4XU | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | /..SGBSCN             | Last Price             | 1370.67                                     |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                  |
| Index Type          | Net Total Return      | Calculation            | 8:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency      | GBP                   | History                | Available daily back to 08.05.2017          |
| Index Members       | 179                   |                        |   |

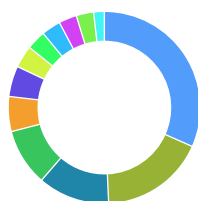
## STATISTICS

| GBP                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -3.36%  | -3.99%  | 1.22%   | 26.62%          | -2.09%  | 37.07%          |
| Performance (p.a.) |         |         |         |                 |         | 3.60%           |
| Volatility (p.a.)  | 18.98%  | 15.33%  | 13.03%  | 11.72%          | 15.02%  | 16.68%          |
| High               | 1417.24 | 1501.36 | 1501.36 | 1501.36         | 1501.36 | 1501.36         |
| Low                | 1325.46 | 1325.46 | 1309.49 | 1110.63         | 1325.46 | 685.39          |
| Sharpe Ratio*      | -1.99   | -1.24   | -0.09   | 1.99            | -0.76   | -0.01           |
| Max. Drawdown      | -6.55%  | -11.72% | -11.72% | -11.72%         | -11.72% | -42.61%         |
| VaR 95 \ 99        |         |         |         | -17.3% \ -34.7% |         | -25.5% \ -48.5% |
| CVaR 95 \ 99       |         |         |         | -27.5% \ -49.1% |         | -40.5% \ -71.1% |

\* 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).

## COMPOSITION BY SECTORS

- Finance 31.6%
- Industrials 17.7%
- Non-Energy Materials 12.1%
- Consumer Cyclicals 9.6%
- Consumer Services 5.9%
- Energy 5.2%
- Technology 3.8%
- Business Services 3.3%
- Consumer Non-Cyclical 3.2%
- Utilities 3.0%
- Healthcare 2.9%
- Telecommunications 1.8%



## COMPOSITION BY COUNTRIES

- United Kingdom 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

| Company                         | Ticker         | Country | Currency | Index Weight (%) |
|---------------------------------|----------------|---------|----------|------------------|
| ENDEAVOUR MINING PLC            | EDV LN Equity  | GB      | GBp      | 2.74%            |
| DIPLOMA PLC                     | DPLM LN Equity | GB      | GBp      | 2.66%            |
| BEAZLEY PLC                     | BEZ LN Equity  | GB      | GBp      | 2.42%            |
| ST JAMES S PLACE PLC ORD        | STJ LN Equity  | GB      | GBp      | 2.02%            |
| BABCOCK INTERNATIONAL GROUP PLC | BAB LN Equity  | GB      | GBp      | 1.99%            |
| IMI PLC                         | IMI LN Equity  | GB      | GBp      | 1.94%            |
| GAMES WORKSHOP GROUP PLC        | GAW LN Equity  | GB      | GBp      | 1.86%            |
| SUBSEA 7 SA                     | SUBC NO Equity | GB      | NOK      | 1.64%            |
| HISCOX LTD                      | HSX LN Equity  | GB      | GBp      | 1.61%            |
| IG GROUP HOLDINGS PLC           | IGG LN Equity  | GB      | GBp      | 1.53%            |

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