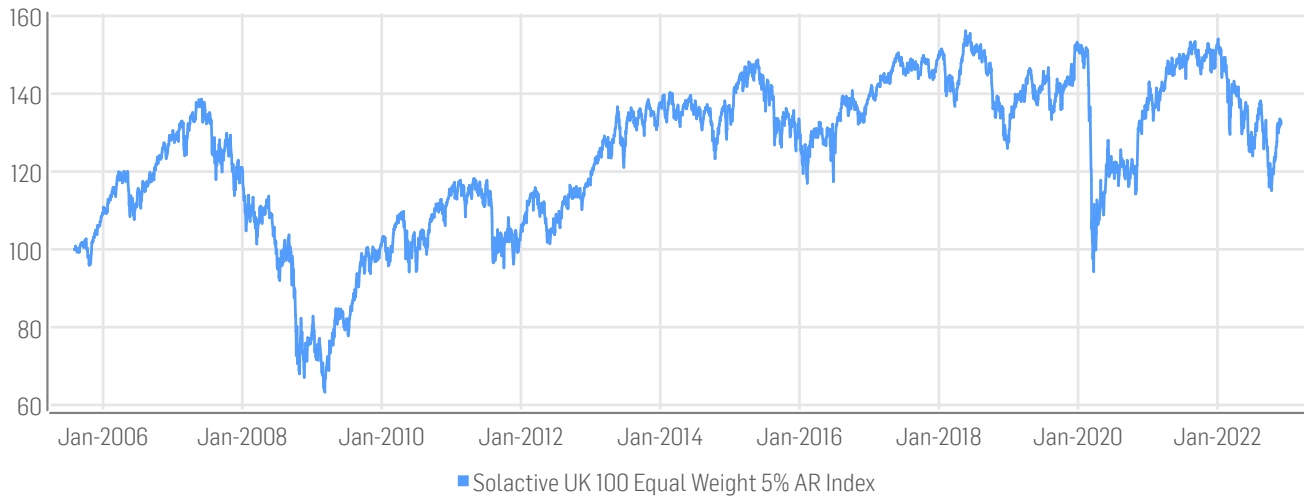


FACTSHEET - AS OF 01-Dec-2022

Solactive UK 100 Equal Weight 5% AR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

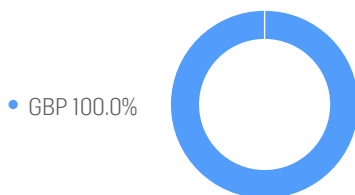
ISIN / WKN	DE000SLA16D4 / SLA16D	Base Value / Base Date	100 Points / 03.08.2005
Bloomberg / Reuters	SOLUKEW Index / .SOLUKEW	Last Price	132.99
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return minus a 5% decrement p.a.	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	GBP	History	Available daily back to 03.08.2005
Index Members	100		

STATISTICS

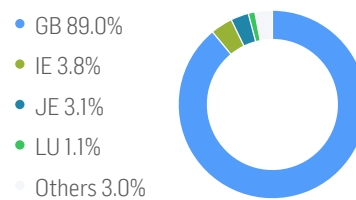
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	6.61%	3.29%	-1.62%	-10.65%	-12.45%	32.99%
Performance (p.a.)						1.66%
Volatility (p.a.)	14.34%	19.71%	19.42%	19.94%	20.30%	18.92%
High	133.50	133.50	138.15	154.08	154.08	156.19
Low	123.73	115.12	115.12	115.12	115.12	63.29
Sharpe Ratio*	8.03	0.56	-0.32	-0.69	-0.81	-0.07
Max. Drawdown	-1.87%	-13.55%	-16.67%	-25.29%	-25.29%	-54.34%
VaR 95 \ 99				-34.3% \ -52.2%		-29.8% \ -56.7%
CVaR 95 \ 99				-46.3% \ -60.9%		-47.0% \ -78.2%

* 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 01-Dec-2022

Company	Ticker	Country	Currency	Index Weight (%)
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBP	1.15%
B&M EUROPEAN VALUE RETAIL SA	BME LN Equity	LU	GBP	1.14%
RIO TINTO PLC	RIO LN Equity	GB	GBP	1.13%
CENTRICA PLC	CNA LN Equity	GB	GBP	1.13%
ABRDN PLC	ABDN LN Equity	GB	GBP	1.13%
PRUDENTIAL PLC	PRU LN Equity	GB	GBP	1.13%
ANTOFAGASTA PLC	ANTO LN Equity	GB	GBP	1.11%
BURBERRY GROUP PLC	BRBY LN Equity	GB	GBP	1.09%
NEXT PLC	NXT LN Equity	GB	GBP	1.08%
INTERMEDIATE CAPITAL GROUP PLC	ICP LN Equity	GB	GBP	1.08%
SCHRODERS PLC ORD	SDR LN Equity	GB	GBP	1.07%
ASSOCIATED BRITISH FOODS PLC	ABF LN Equity	GB	GBP	1.07%
J SAINSBURY PLC	SBRY LN Equity	GB	GBP	1.06%
RIGHTMOVE PLC	RMV LN Equity	GB	GBP	1.05%
STANDARD CHARTERED PLC	STAN LN Equity	GB	GBP	1.05%

DISCLAIMER

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