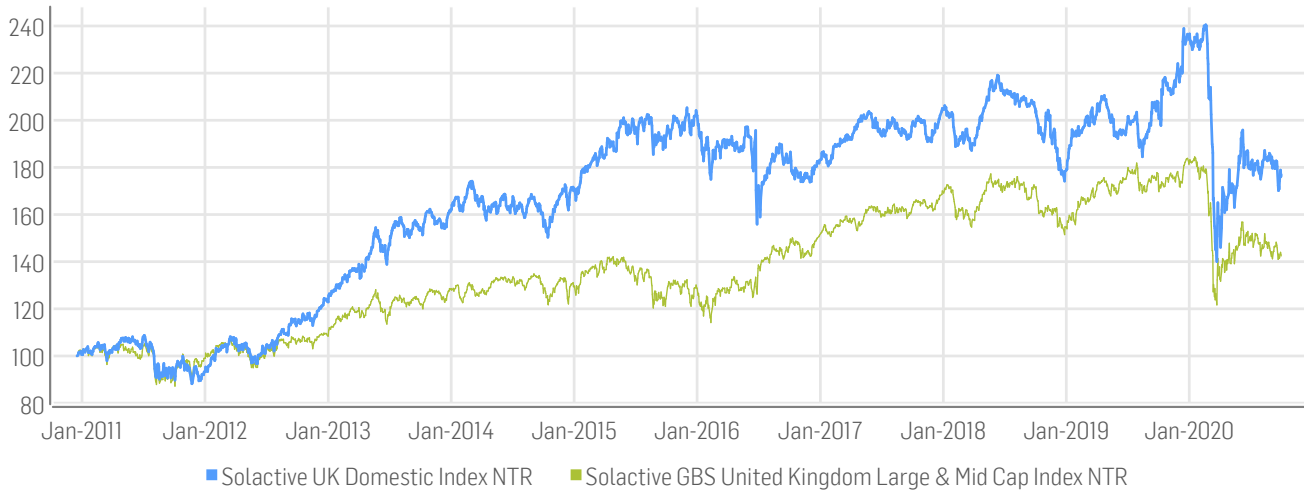


FACTSHEET - AS OF 30-Sep-2020

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	176.94
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	50		

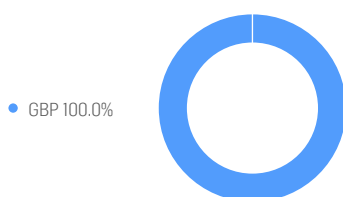
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.61%	-2.95%	21.13%	-12.44%	-24.49%	76.94%
Performance (p.a.)	-	-	-	-	-	6.00%
Volatility (p.a.)	25.72%	20.38%	27.88%	31.72%	34.07%	17.97%
High	184.49	187.18	195.86	240.52	240.52	240.52
Low	170.13	170.13	146.07	140.03	140.03	88.19
Sharpe Ratio	-1.70	-0.56	1.70	-0.40	-0.92	0.33
Max. Drawdown	-8.28%	-9.11%	-13.14%	-41.78%	-41.78%	-41.78%
VaR 95 \ 99				-51.1% \ -102.2%		-25.6% \ -51.0%
CVaR 95 \ 99				-85.0% \ -149.0%		-43.8% \ -81.5%

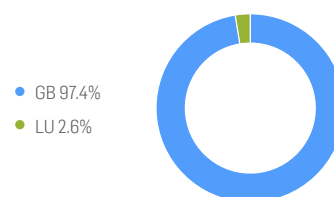
STATISTICS - GBS - Solactive GBS United Kingdom Large & Mid Cap Index NTR

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.62%	-5.67%	8.16%	-16.97%	-21.46%	42.44%
Performance (p.a.)	-	-	-	-	-	3.68%
Volatility (p.a.)	20.17%	19.23%	23.89%	27.90%	31.37%	15.99%
High	942.30	966.00	996.47	1172.46	1172.46	1172.46
Low	896.05	896.05	837.09	773.31	773.31	554.20
Sharpe Ratio	-0.90	-1.10	0.72	-0.62	-0.88	0.22
Max. Drawdown	-4.91%	-7.24%	-10.08%	-34.04%	-34.04%	-34.04%
VaR 95 \ 99				-53.1% \ -84.6%		-23.9% \ -48.4%
CVaR 95 \ 99				-77.6% \ -154.9%		-39.6% \ -67.1%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
WILLIAM HILL PLC	WMH LN Equity	GB	GBP	4.63%
OCADO GROUP PLC	OCDO LN Equity	GB	GBP	2.81%
B&M EUROPEAN VALUE RETAIL SA	BME LN Equity	LU	GBP	2.57%
NEXT PLC	NXT LN Equity	GB	GBP	2.51%
RIGHTMOVE PLC	RMV LN Equity	GB	GBP	2.41%
AJ BELL PLC	AJB LN Equity	GB	GBP	2.40%
PERSIMMON PLC	PSN LN Equity	GB	GBP	2.26%
TRITAX BIG BOX REIT PLC	BBOX LN Equity	GB	GBP	2.23%
AUTO TRADER GROUP PLC	AUTO LN Equity	GB	GBP	2.20%
HOWDEN JOINERY GROUP PLC	HWDN LN Equity	GB	GBP	2.18%
DIRECT LINE INSURANCE GROUP PLC	DLG LN Equity	GB	GBP	2.16%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBP	2.15%
M&G PLC	MNG LN Equity	GB	GBP	2.09%
BERKELEY GROUP HOLDINGS PLC	BKG LN Equity	GB	GBP	2.07%
ASSURA PLC	AGR LN Equity	GB	GBP	2.05%

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