

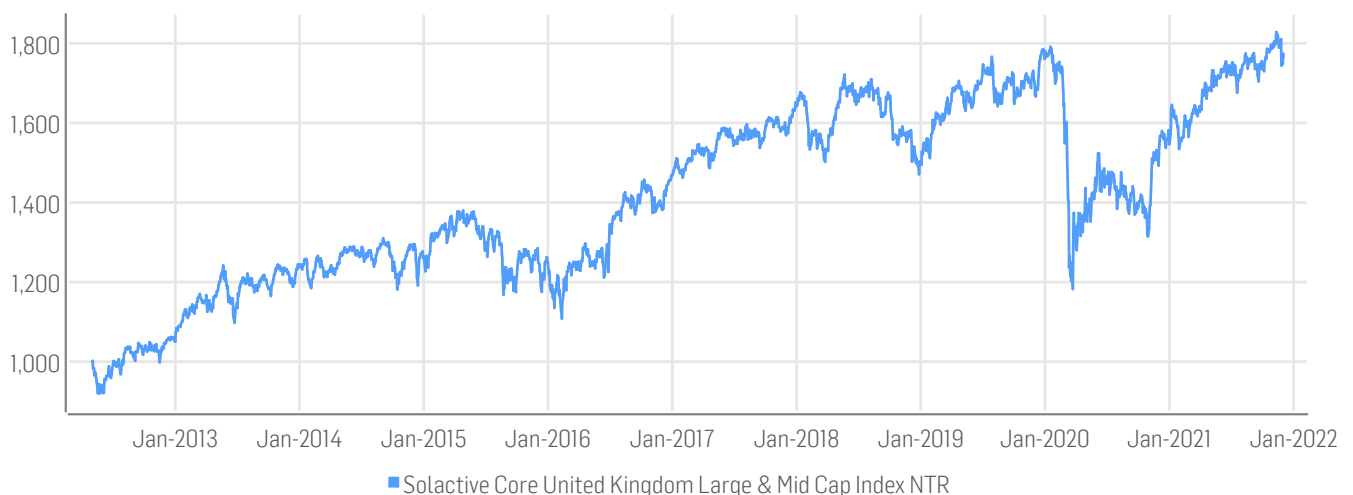
FACTSHEET - AS OF 02-Dec-2021

Solactive Core United Kingdom Large & Mid Cap Index NTR

DESCRIPTION

The Solactive Core United Kingdom Large & Mid Cap Index NTR is part of the Solactive Core Index Family which includes benchmark indices for developed and emerging market countries. The index is derived from the corresponding Solactive Global Benchmark Series index and tracks the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the British market. At the same time, it seeks to exclude companies which are (1) involved in the manufacture of controversial weapons (2) persistent violators of the UN Global Compact and/or (3) pure coal mining companies, such exclusions which are determined by reference to the "Future World Protection List" published by Legal & General Investment Management Limited. The index is calculated as a Net Total Return index in GBP and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



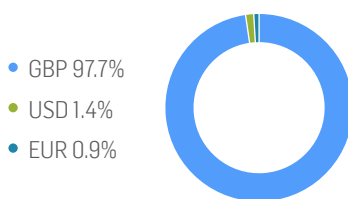
CHARACTERISTICS

ISIN / WKN	DE000SLA5XA4 / SLA5XA	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWGBN Index / .SFWGBN	Last Price	1766.30
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 02.05.2012
Index Members	108		

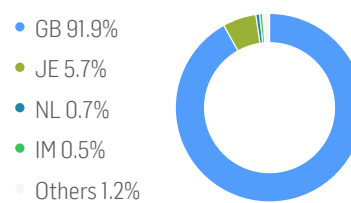
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.69%	0.17%	2.26%	12.67%	14.19%	76.63%
Performance (p.a.)	-	-	-	-	-	6.11%
Volatility (p.a.)	15.63%	12.33%	11.87%	12.53%	12.64%	15.31%
High	1828.37	1828.37	1828.37	1828.37	1828.37	1828.37
Low	1744.11	1704.53	1676.29	1534.64	1534.64	919.97
Sharpe Ratio	-1.20	0.05	0.37	0.98	1.18	0.36
Max. Drawdown	-4.61%	-4.61%	-4.61%	-6.73%	-6.73%	-33.99%
VaR 95 \ 99				-18.8% \ -38.0%		-22.7% \ -45.7%
CVaR 95 \ 99				-32.2% \ -48.9%		-37.4% \ -64.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	6.44%
UNILEVER PLC	ULVR LN Equity	GB	GBP	5.12%
DIAGEO PLC	DGE LN Equity	GB	GBP	4.68%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	4.61%
GLAXOSMITHKLINE PLC	GSK LN Equity	GB	GBP	4.03%
ROYAL DUTCH SHELL PLC ORD A	RDSA LN Equity	GB	GBP	3.50%
BP PLC	BP/ LN Equity	GB	GBP	3.23%
ROYAL DUTCH SHELL PLC	RDSB LN Equity	GB	GBP	3.11%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	3.05%
RIO TINTO PLC	RIO LN Equity	GB	GBP	2.63%

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