

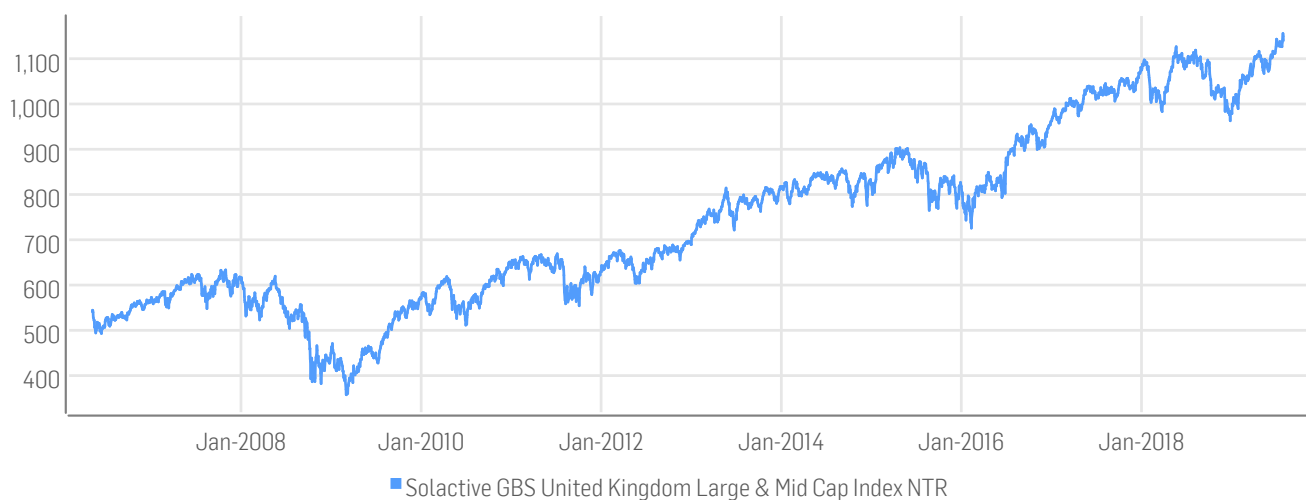
FACTSHEET - AS OF 31-Jul-2019

Solactive GBS United Kingdom Large & Mid Cap Index NTR

DESCRIPTION

The Solactive GBS United Kingdom Large & Mid 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 large and mid cap segment covering approximately the largest 85% 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*



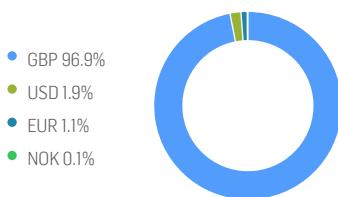
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLA4W86 / SLA4W8 | Base Value / Base Date | 540.93 Points / 08.05.2006 |
| Bloomberg / Reuters | - / .SGBLMCN | Last Price | 1140.05 |
| 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 08.05.2006 |
| Index Members | 103 | | |

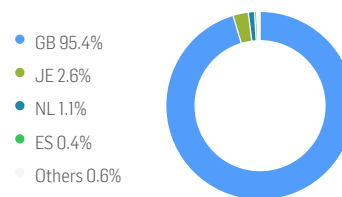
STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.2% | 4.2% | 10.8% | 3.5% | 16.0% | 110.8% |
| Performance (p.a.) | - | - | - | - | - | 5.8% |
| Volatility (p.a.) | 10.1% | 9.8% | 9.6% | 11.5% | 10.3% | 18.0% |
| High | 1155.85 | 1155.85 | 1155.85 | 1155.85 | 1155.85 | 1155.85 |
| Low | 1126.07 | 1067.36 | 1028.88 | 962.82 | 978.59 | 357.58 |
| Sharpe Ratio | 1.53 | 1.78 | 2.32 | 0.23 | 2.74 | 0.28 |
| Max. Drawdown | -1.5% | -2.8% | -4.4% | -13.9% | -4.4% | -43.6% |
| VaR 95 \ 99 | | | | -18.3% \ -30.5% | | -27.4% \ -50.3% |
| CVaR 95 \ 99 | | | | -25.5% \ -41.3% | | -43.7% \ -72.7% |

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 31-Jul-2019

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBP | 7.16% |
| BP PLC | BP/ LN Equity | GB | GBP | 5.99% |
| ROYAL DUTCH SHELL PLC | RDSB LN Equity | GB | GBP | 5.24% |
| ASTRAZENECA PLC | AZN LN Equity | GB | GBP | 4.99% |
| GLAXOSMITHKLINE PLC | GSK LN Equity | GB | GBP | 4.58% |
| DIAGEO PLC | DGE LN Equity | GB | GBP | 4.44% |
| BRITISH AMERICAN TOBACCO PLC | BATS LN Equity | GB | GBP | 3.65% |
| ROYAL DUTCH SHELL PLC ORD A | RDSA LN Equity | GB | GBP | 3.33% |
| UNILEVER PLC | ULVR LN Equity | GB | GBP | 2.94% |
| RIO TINTO PLC | RIO LN Equity | GB | GBP | 2.74% |

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