

FACTSHEET - AS OF 31-May-2024

Solactive GBP Corporate IG PAB Index

DESCRIPTION

The Solactive GBP Corporate IG PAB is a rules-based index, engineered to measure the performance of GBP denominated investment grade corporate debt. The index provides exposure to a portfolio, which is based on ESG climate analysis and is in line with a 1.5°C scenario through 2050. At the same time the index displays very similar credit and interest rate risk distributions compared to the Solactive GBP IG Corporate Index. To achieve the 1.5°C scenario, the weighted Gross GHG Emissions and GHG Intensity of the index are reduced compared to the benchmark index. On a semi-annual basis, for the selection days in January and July, the Gross GHG Emissions and GHG Intensity of the index are reduced to be in line with a yearly Self-Decarbonization Trajectory of at least 7%.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAY12 / SLOAY1	Base Value / Base Date	737.88 Points / 31.12.2014
Bloomberg / Index RIC	/ .SOLGIGPAB	Last Index Value	894.84
Index Calculator	Solactive AG	Index Members	511
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	GBP	Backtest Start Date	31.12.2014

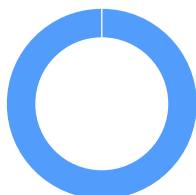
STATISTICS

GBP	1Y	3Y	5Y	YTD	Since Inception
Performance	8.35%	-10.15%	-0.33%	-0.72%	21.27%
Performance (p.a.)	8.33%	-3.50%	-0.07%	-0.07%	2.07%
Volatility (p.a.)	5.81%	7.61%	6.97%	5.11%	5.85%
High	905.97	1021.91	1029.22	905.97	1029.22
Low	805.91	743.24	743.24	878.16	729.96
Sharpe Ratio*	0.54	-1.14	-0.76	-1.35	-0.53
Max. Drawdown	-2.96%	-27.27%	-27.79%	-2.57%	-27.79%
VaR 95 \ 99	-8.8% \ -14.0%	-11.9% \ -18.4%	-10.4% \ -18.7%		-8.7% \ -15.3%
CVaR 95 \ 99	-12.0% \ -16.0%	-17.1% \ -28.6%	-16.7% \ -31.3%		-13.6% \ -24.3%

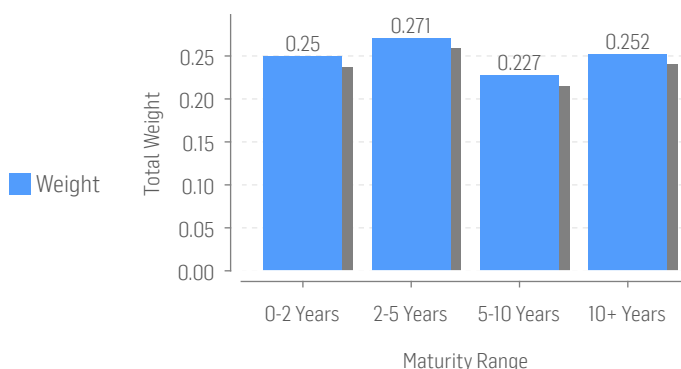
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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

• GBP 100.0%



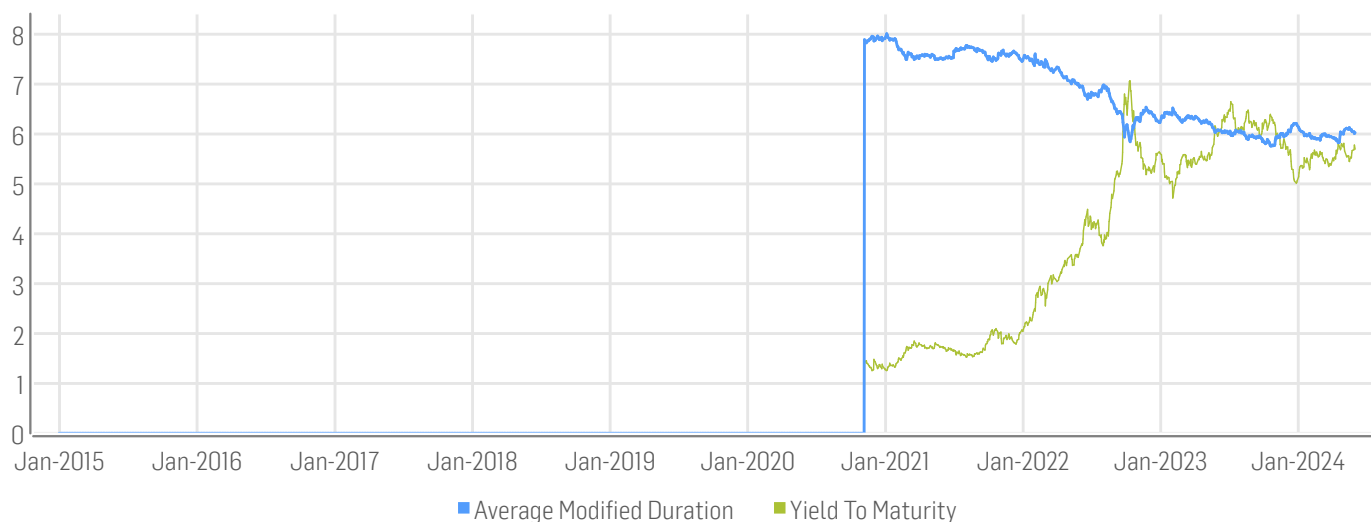
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
SEVERN TRENT UTILITIES FINANCE PLC	GB	GBP	4.34%
TRITAX BIG BOX REIT PLC	GB	GBP	3.08%
AT&T INC.	US	GBP	2.98%
GLAXOSMITHKLINE CAPITAL PLC	GB	GBP	2.57%
BARCLAYS PLC	GB	GBP	2.36%
VERIZON COMMUNICATIONS INC.	US	GBP	2.25%
HSBC HOLDINGS PLC	GB	GBP	2.22%
GOLDMAN SACHS GROUP INC.	US	GBP	2.00%
MOTABILITY OPERATIONS GROUP PLC	GB	GBP	1.97%
AROUNDTOWN SA	LU	GBP	1.85%

DURATION AND YIELD TO MATURITY



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