

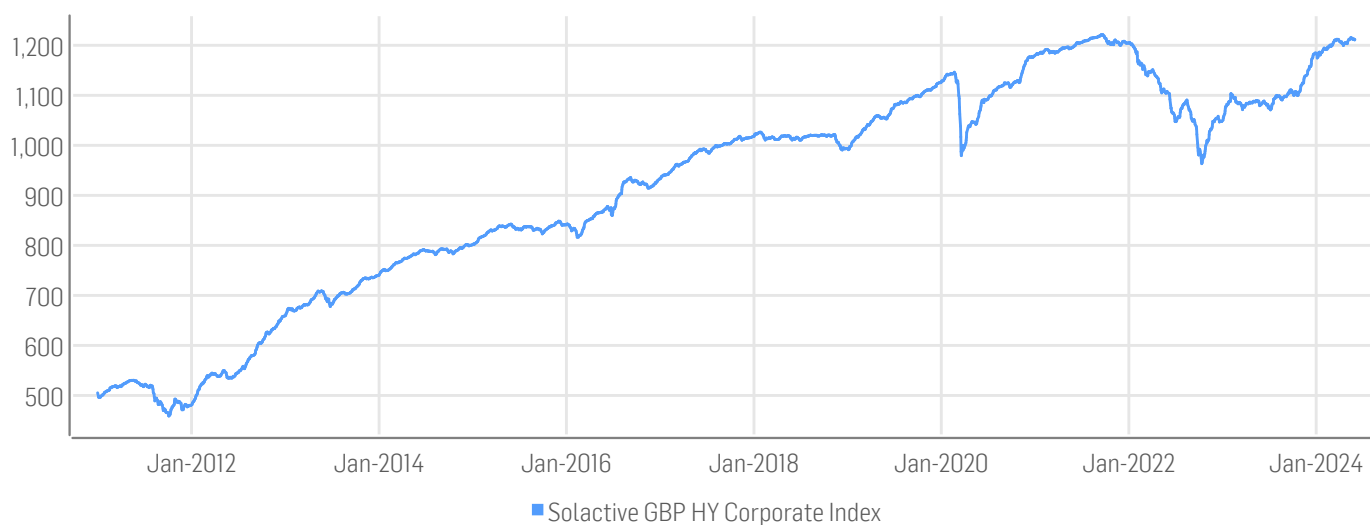
FACTSHEET - AS OF 31-May-2024

Solactive GBP HY Corporate Index

DESCRIPTION

The Solactive GBP HY Corporate Index is a rules-based, market value weighted index engineered to mirror the performance of corporate bonds with a high-yield rating (below BBB- / Baa3 from S&P and/or Moody's denominated in GBP. The issuer's domicile is not relevant. The Solactive GBP HY Corporate Index is a Total Return Index, i.e. coupon payments will be reinvested in the index on each rebalancing day.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9TJ5 / SLA9TJ	Base Value / Base Date	1000 Points / 31.12.2014
Bloomberg / Index RIC	/ .SOLGBHYC	Last Index Value	1211.68
Index Calculator	Solactive AG	Index Members	56
Index Type	Total Return	Calculation	02:00 am to 17:05 pm (CET), every 15 seconds
Index Currency	GBP	Backtest Start Date	31.12.2014

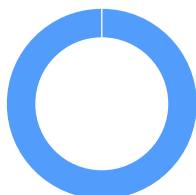
STATISTICS

GBP	1Y	3Y	5Y	YTD	Since Inception
Performance	12.05%	1.27%	15.10%	2.32%	51.20%
Performance (p.a.)	12.02%	0.42%	2.85%		4.49%
Volatility (p.a.)	2.57%	3.73%	4.04%	2.23%	3.27%
High	1215.40	1221.47	1221.47	1215.40	1221.47
Low	1070.87	963.30	963.30	1174.54	801.39
Sharpe Ratio*	2.66	-1.28	-0.58	0.17	-0.22
Max. Drawdown	-1.63%	-21.14%	-21.14%	-1.05%	-21.14%
VaR 95 \ 99	-3.3% \ -6.9%	-6.4% \ -11.7%	-5.0% \ -12.9%		-3.8% \ -10.3%
CVaR 95 \ 99	-5.5% \ -8.3%	-10.1% \ -17.0%	-11.3% \ -25.3%		-8.4% \ -19.3%

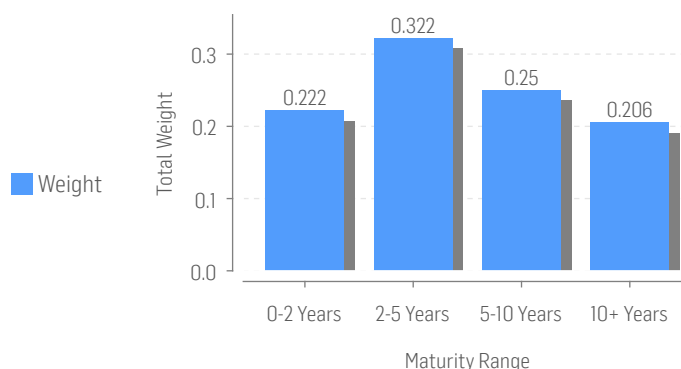
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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



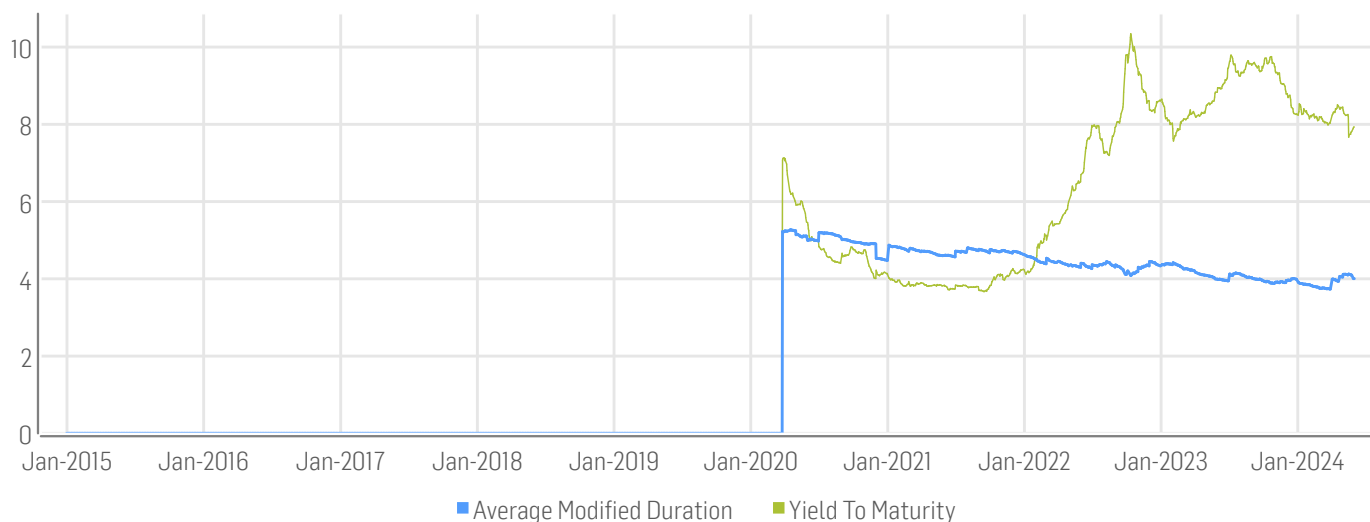
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
ELECTRICITE DE FRANCE SOCIETE ANONYME:	FR	GBP	9.61%
TIME WARNER CABLE INC.	US	GBP	5.77%
MPT OPERATING PARTNERSHIP L.P.	US	GBP	5.32%
HEATHROW FINANCE PLC	GB	GBP	4.51%
ROLLS-ROYCE PLC	GB	GBP	4.46%
FORD MOTOR CREDIT COMPANY LLC	US	GBP	4.36%
INTESA SANPAOLO S.P.A.	IT	GBP	3.75%
PINEWOOD FINCO PLC	GB	GBP	3.60%
PETROBRAS GLOBAL FINANCE BV	NL	GBP	3.39%
GTCR W DUTCH FINANCE SUB B.V.	NL	GBP	3.28%

DURATION AND YIELD TO MATURITY



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The index is launched on 31-Dec-2014. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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