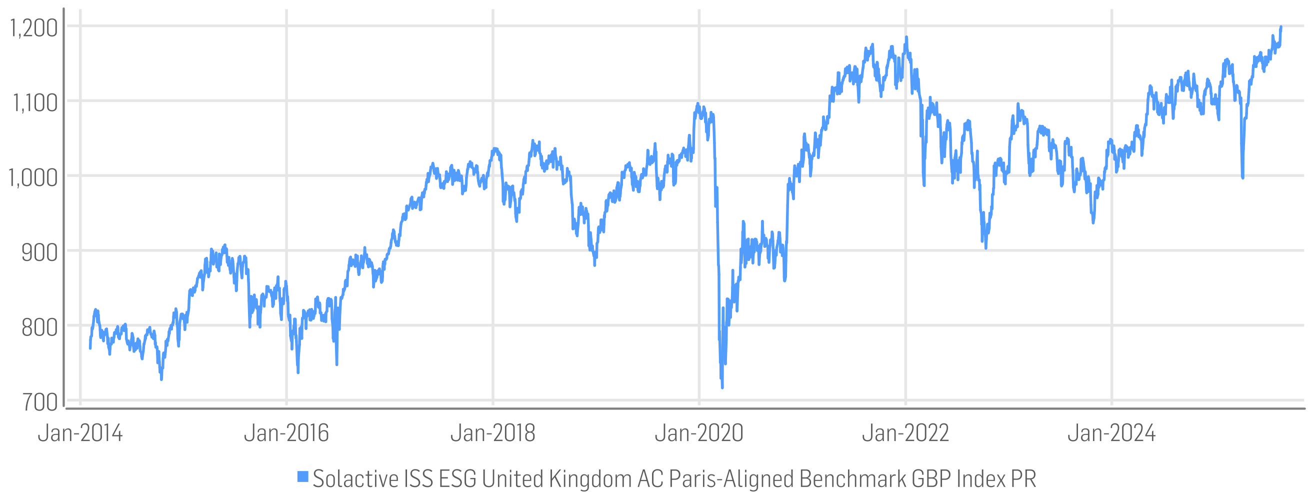
FACTSHEET - AS OF 22-Aug-2025
Solactive ISS ESG United Kingdom AC Paris-Aligned Benchmark GBP Index PR

DESCRIPTION

The Solactive ISS ESG United Kingdom AC Paris-Aligned Benchmark GBP Index PR is part of the Solactive ISS ESG Paris-Aligned Benchmark Index Series, which aims to track various size and regional segments of the global stock market. The underlying assets are selected in such a manner that the resulting benchmark portfolio's GHG emissions are aligned with the long-term global warming target of the Paris Climate Agreement, including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. In addition, certain activities are excluded from the index based on fixed revenue thresholds. The series operates in line with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. It is calculated as a PR version in GBP.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0DYF7	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SPABGABP	Last Price	1198.98
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 05.02.2014
Index Members	213		

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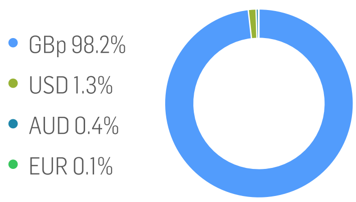
STATISTICS

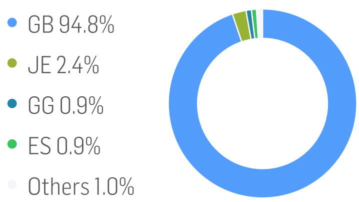
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.15%	4.66%	5.28%	6.30%	8.63%	19.90%
Performance (p.a.)						2.28%
Volatility (p.a.)	8.16%	8.33%	14.55%	12.38%	13.82%	15.25%
High	1198.98	1198.98	1198.98	1198.98	1198.98	1198.98
Low	1163.45	1138.88	996.52	996.52	996.52	716.35
Sharpe Ratio*	3.13	1.96	0.48	0.20	0.71	-0.11
Max. Drawdown	-1.99%	-2.19%	-13.21%	-13.75%	-13.75%	-34.67%
VaR 95 \ 99				-19.0% \ -45.6%		-21.6% \ -47.1%
CVaR 95 \ 99				-31.0% \ -68.9%		-37.7% \ -68.7%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	7.29%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	6.86%
UNILEVER PLC	ULVR LN Equity	GB	GBp	4.89%
GSK PLC	GSK LN Equity	GB	GBp	2.78%
RELX PLC	REL LN Equity	GB	GBp	2.73%
DIAGEO PLC	DGE LN Equity	GB	GBp	2.27%
BARCLAYS PLC	BARC LN Equity	GB	GBp	2.19%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBp	2.07%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBp	1.89%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBp	1.87%

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The index is launched on 02-Aug-2017. 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.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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