

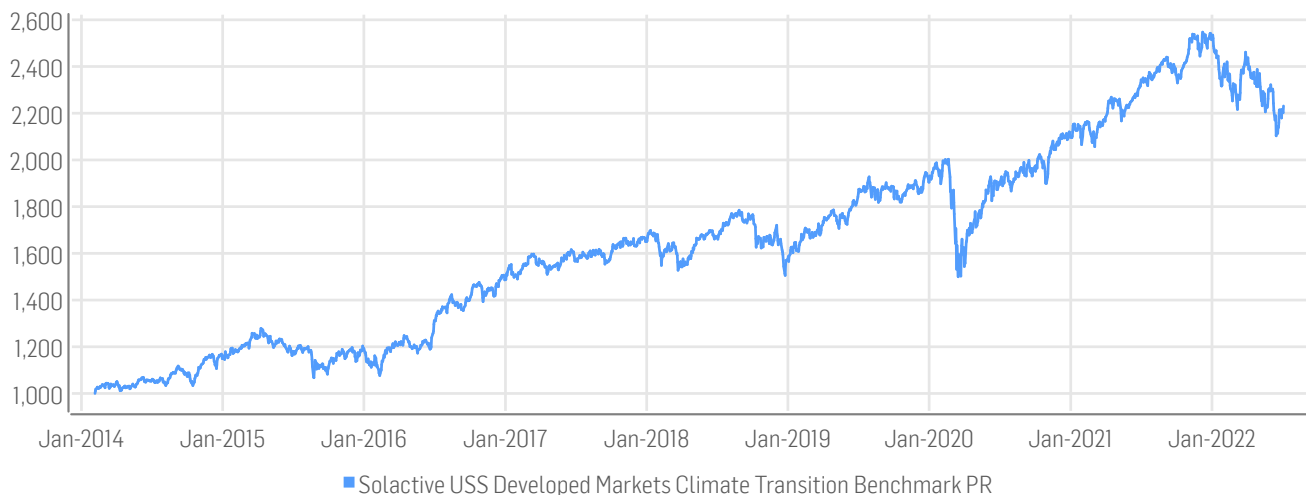
FACTSHEET - AS OF 05-Jul-2022

Solactive USS Developed Markets Climate Transition Benchmark PR

DESCRIPTION

The Solactive USS Developed Markets Climate Transition Benchmark PR aims to track a developed markets large & mid cap universe 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. The series operates in line with the regulations laid out for EU Climate Transition Benchmarks (EU CTB) 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. The index calculates as a PR version in GBP.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0EV78 / SL0EV7	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SOLUCTBP	Last Price	2230.96
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	1355		

STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.89%	-6.58%	-9.95%	-4.74%	-11.27%	123.10%
Performance (p.a.)						10.01%
Volatility (p.a.)	22.82%	20.45%	19.02%	15.19%	18.87%	14.75%
High	2303.39	2399.62	2477.45	2547.33	2534.66	2547.33
Low	2103.14	2103.14	2103.14	2103.14	2103.14	1000.00
Sharpe Ratio*	-1.37	-1.24	-1.07	-0.39	-1.17	0.60
Max. Drawdown	-8.69%	-12.36%	-15.11%	-17.44%	-17.02%	-25.13%
VaR 95 \ 99				-25.0% \ -41.9%		-22.3% \ -41.5%
CVaR 95 \ 99				-37.4% \ -56.9%		-35.1% \ -62.8%

* 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).

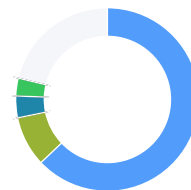
COMPOSITION BY CURRENCIES

- USD 65.5%
- JPY 8.9%
- EUR 8.8%
- GBP 3.9%
- Others 13.0%



COMPOSITION BY COUNTRIES

- US 62.9%
- JP 8.9%
- GB 3.8%
- CA 3.1%
- Others 21.3%



TOP COMPONENTS AS OF 05-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.87%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.07%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.09%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.41%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.30%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.00%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.00%
META PLATFORMS INC	META UW Equity	US	USD	0.83%
NVIDIA CORP	NVDA UW Equity	US	USD	0.76%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.75%

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