

# FACTSHEET - AS OF 31-May-2024

## Solactive Paris Aligned Global Corporate Index

### DESCRIPTION

The index aims to track the performance of global investment grade corporate bonds denominated in Euro, British Pound Sterling and US Dollar. The index provides exposure to a portfolio, which is based on ESG climate analysis and is in line with 1.5°C scenario through 2050. To achieve the 1.5°C scenario, the weighted Gross GHG Emissions and GHG Intensity of the underlying subindices and of the index are reduced compared to their respective benchmark indices and over time. 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%. The currency distribution of the index matches the currency distribution of the Benchmark Index as closely as permitted by the GHG conditions. The index is calculated in Euro and has 2 currency versions in USD and GBP as well as 3 currency hedged versions in EUR, USD and GBP.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOAY46 / SLOAY4	Base Value / Base Date	776.96 Points / 31.12.2014
Bloomberg / Index RIC	SOLGCPA Index / .SOLGCPAB	Last Index Value	965.61
Index Calculator	Solactive AG	Index Members	8210
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	31.12.2014

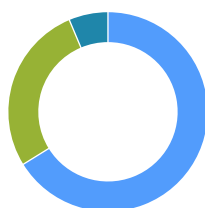
## STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	3.46%	-0.57%	4.29%	0.46%	24.28%
Performance (p.a.)	3.45%	-0.19%	0.84%		2.34%
Volatility (p.a.)	5.77%	7.02%	6.65%	4.93%	6.68%
High	978.71	1041.57	1041.57	978.71	1041.57
Low	903.20	903.20	903.20	953.65	776.96
Sharpe Ratio*	-0.08	-0.58	-0.46	-0.57	-0.24
Max. Drawdown	-3.23%	-13.28%	-13.28%	-2.11%	-13.28%
VaR 95 \ 99	-8.6% \ -11.9%	-11.1% \ -16.9%	-10.4% \ -16.9%		-10.2% \ -17.5%
CVaR 95 \ 99	-10.5% \ -13.1%	-15.0% \ -20.3%	-14.9% \ -21.7%		-15.2% \ -23.2%

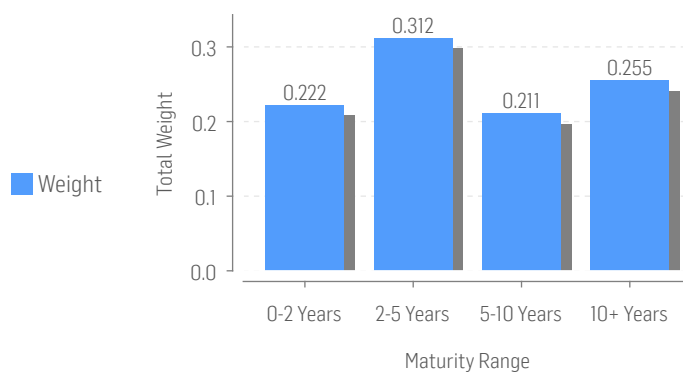
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 66.2%
- EUR 27.5%
- GBP 6.3%



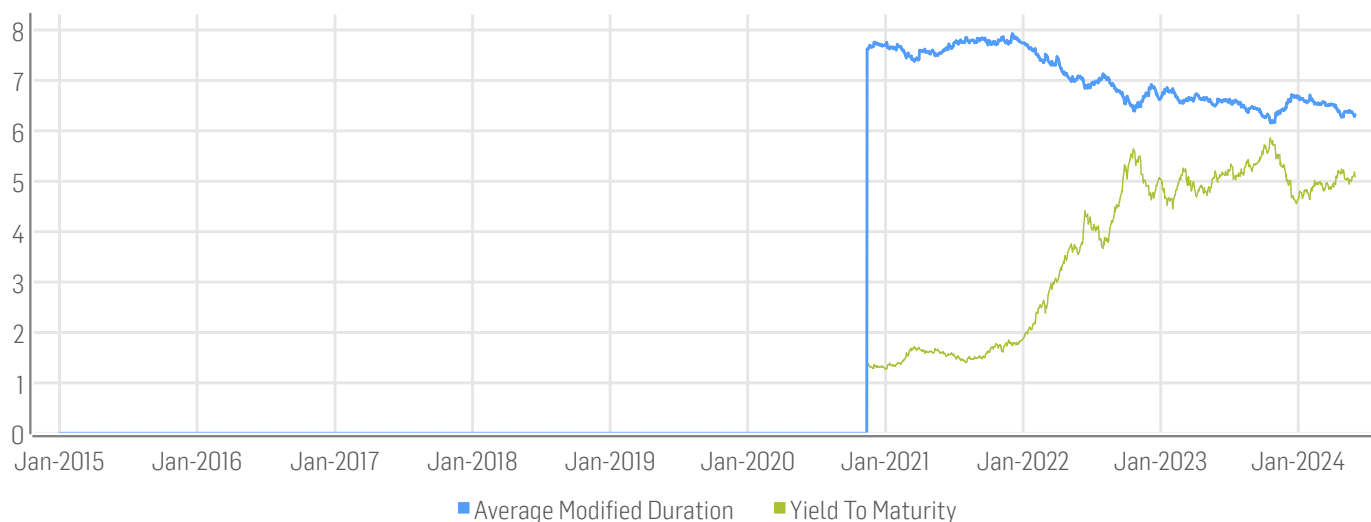
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
JPMORGAN CHASE & CO.	US	USD	2.07%
VERIZON COMMUNICATIONS INC.	US	USD	1.73%
AT&T INC.	US	USD	1.70%
MORGAN STANLEY	US	USD	1.69%
VISA INC.	US	USD	1.63%
CITIGROUP INC.	US	USD	1.51%
GOLDMAN SACHS GROUP INC.	US	USD	1.50%
SOUTHERN CALIFORNIA EDISON COMPANY	US	USD	1.35%
COMCAST CORPORATION	US	USD	1.26%
HSBC HOLDINGS PLC	GB	USD	1.22%

## DURATION AND YIELD TO MATURITY



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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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