

FACTSHEET - AS OF 30-Aug-2024

Solactive Global Corporate Index

DESCRIPTION

The Solactive Global Corporate Index aims to track the performance of global investment grade corporate bonds denominated in Euro, British Pound Sterling and US Dollar. The index is market value weighted and includes corporate bonds with a time to maturity of more than one year. The Index is calculated as a Total Return Index and is denominated in Euro.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAY53 / SLOAY5	Base Value / Base Date	1000 Points / 12.11.2020
Bloomberg / Index RIC	/.SOLGCIG	Last Index Value	995.24
Index Calculator	Solactive AG	Index Members	12951
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	12.11.2020

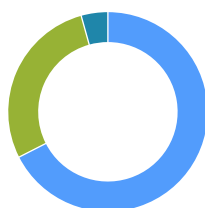
STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	8.30%	-2.27%	0.91%	3.35%	-0.48%
Performance (p.a.)	8.29%	-0.76%	0.18%		-0.13%
Volatility (p.a.)	5.40%	6.86%	6.63%	4.79%	6.52%
High	1003.65	1045.28	1045.28	1003.65	1045.28
Low	905.29	905.29	905.29	955.51	905.29
Sharpe Ratio*	0.85	-0.65	-0.53	0.29	-0.58
Max. Drawdown	-2.64%	-13.39%	-13.39%	-1.94%	-13.39%
VaR 95 \ 99	-8.2% \ -11.9%	-10.7% \ -16.7%	-10.1% \ -17.0%		-10.1% \ -16.5%
CVaR 95 \ 99	-10.3% \ -12.9%	-14.9% \ -20.5%	-15.0% \ -22.7%		-14.1% \ -19.8%

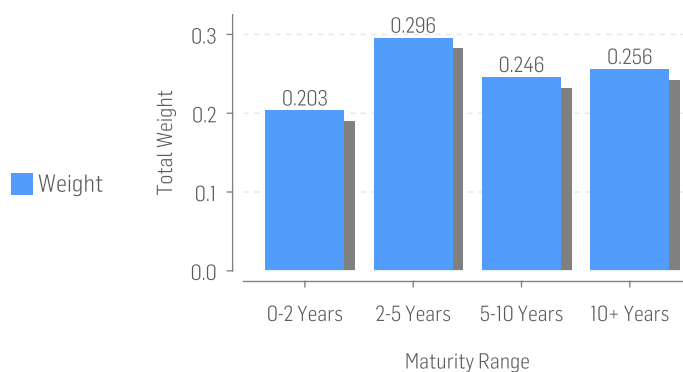
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 67.5%
- EUR 28.2%
- GBP 4.3%



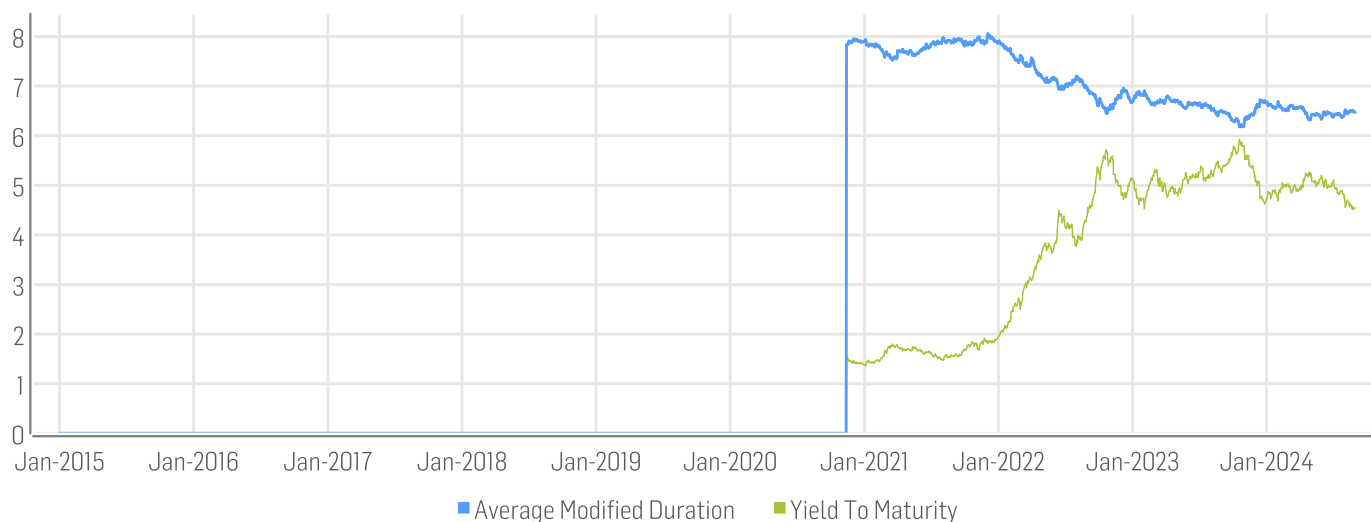
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-Aug-2024

Issuer	Country	Currency	Issuer Weight (%)
JPMORGAN CHASE & CO.	US	USD	1.67%
BANK OF AMERICA CORPORATION	US	USD	1.56%
MORGAN STANLEY	US	USD	1.35%
GOLDMAN SACHS GROUP INC.	US	USD	1.08%
WELLS FARGO & COMPANY	US	USD	1.06%
CITIGROUP INC.	US	USD	0.95%
HSBC HOLDINGS PLC	GB	USD	0.94%
AT&T INC.	US	USD	0.91%
VERIZON COMMUNICATIONS INC.	US	USD	0.83%
BNP PARIBAS S.A.	FR	EUR	0.80%

DURATION AND YIELD TO MATURITY



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The index is launched on 12-Nov-2020. 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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