

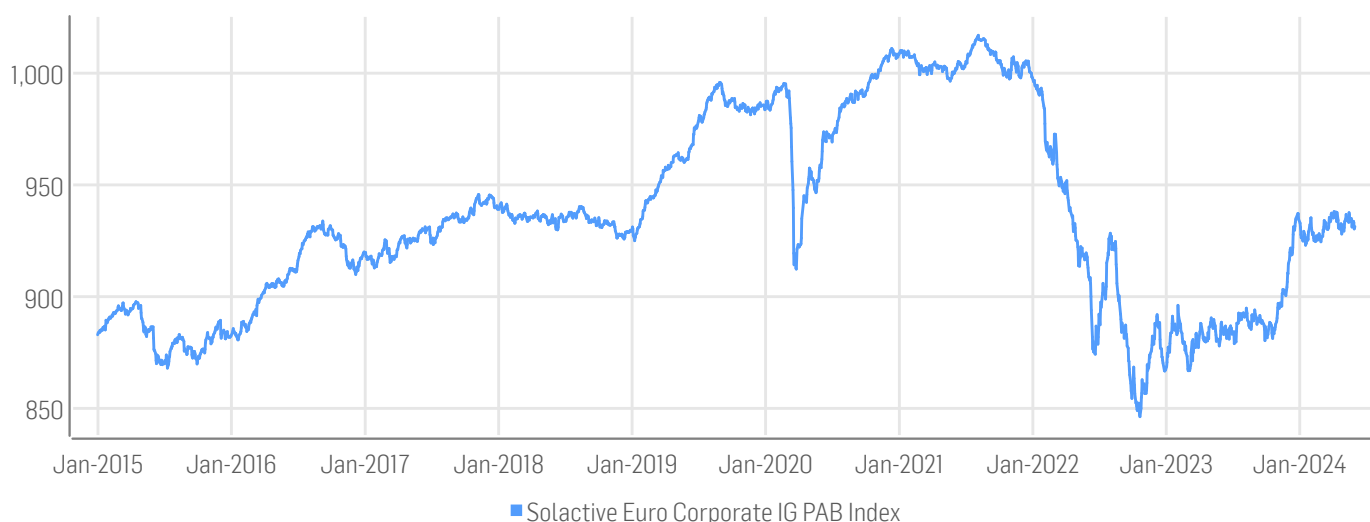
FACTSHEET - AS OF 31-May-2024

Solactive Euro Corporate IG PAB Index

DESCRIPTION

The Solactive Euro Corporate IG PAB Index is a rules-based index, engineered to measure the performance of Euro denominated investment grade corporate debt. The index provides exposure to a portfolio, which is based on ESG climate analysis and is in line with a 1.5°C scenario through 2050. At the same time the index displays very similar credit and interest rate risk distributions compared to the benchmark index Solactive Euro IG Corporate Index. To achieve the 1.5°C scenario, the weighted Gross GHG Emissions and GHG Intensity of the Index are reduced compared to the benchmark index. The Index is a Total Return Index, i.e. coupon payments will be reinvested in the index on each rebalancing day. There are 2 currency versions and 2 currency hedged versions in USD and GBP.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAYZ1 / SLOAYZ	Base Value / Base Date	882.95 Points / 31.12.2014
Bloomberg / Index RIC	SOLEIPAB Index / .SOLEIGPAB	Last Index Value	931.37
Index Calculator	Solactive AG	Index Members	2794
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

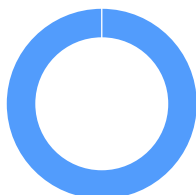
STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	4.89%	-6.85%	-3.18%	-0.35%	5.48%
Performance (p.a.)	4.88%	-2.34%	-0.64%		0.57%
Volatility (p.a.)	3.59%	4.45%	3.98%	3.29%	3.18%
High	938.08	1016.97	1016.97	938.08	1016.97
Low	878.97	846.28	846.28	923.02	846.28
Sharpe Ratio*	0.27	-1.40	-1.14	-1.44	-1.05
Max. Drawdown	-1.62%	-16.78%	-16.78%	-1.24%	-16.78%
VaR 95 \ 99	-5.2% \ -7.7%	-6.9% \ -11.2%	-6.0% \ -11.2%		-4.7% \ -9.1%
CVaR 95 \ 99	-6.5% \ -9.2%	-9.7% \ -14.5%	-9.5% \ -16.6%		-7.7% \ -13.5%

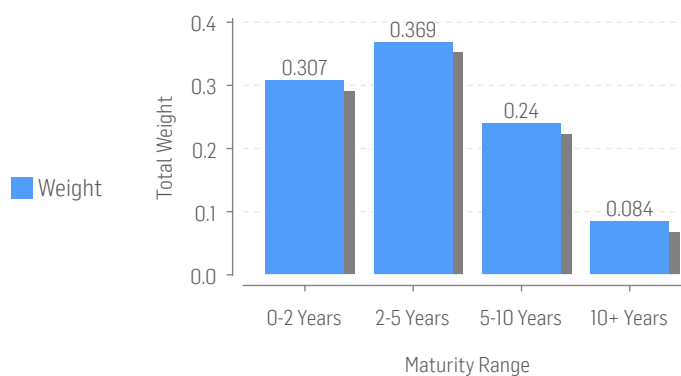
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

• EUR 100.0%



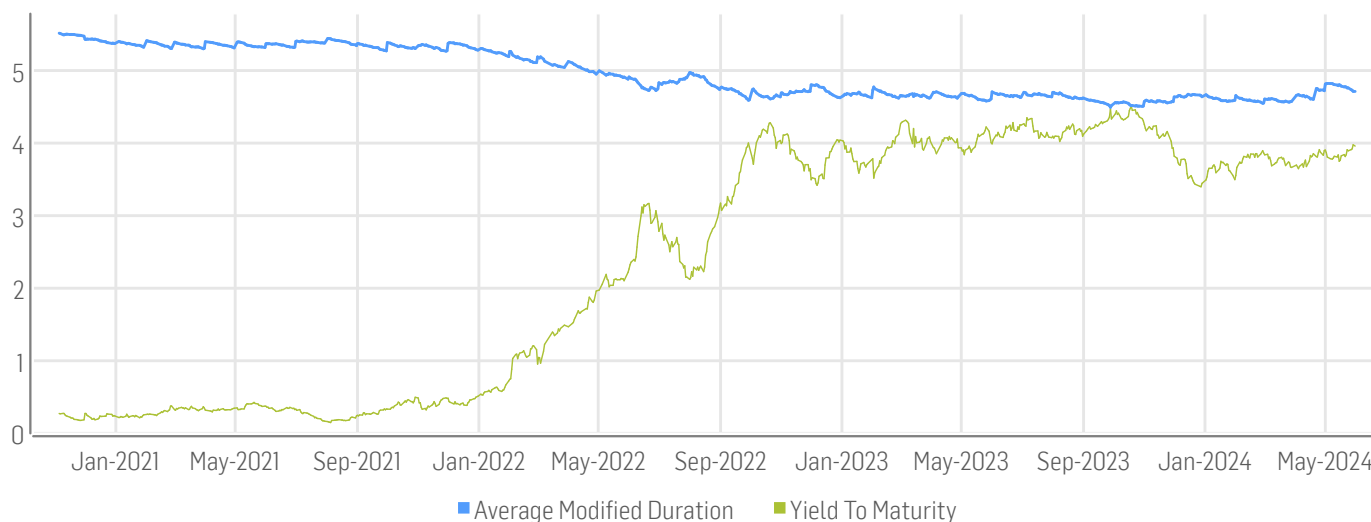
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
TENNET HOLDING B.V.	NL	EUR	1.85%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	FR	EUR	1.68%
TERNA S.P.A.	IT	EUR	1.50%
ORANGE SA	FR	EUR	1.33%
ANHEUSER-BUSCH INBEV SA/NV	BE	EUR	1.25%
BANCO SANTANDER S.A.	ES	EUR	1.11%
ING GROEP NV	NL	EUR	1.07%
ACEA S.P.A.	IT	EUR	1.04%
TELEFONICA EMISIONES SA	ES	EUR	1.00%
UBS GROUP AG	CH	EUR	0.99%

DURATION AND YIELD TO MATURITY



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