

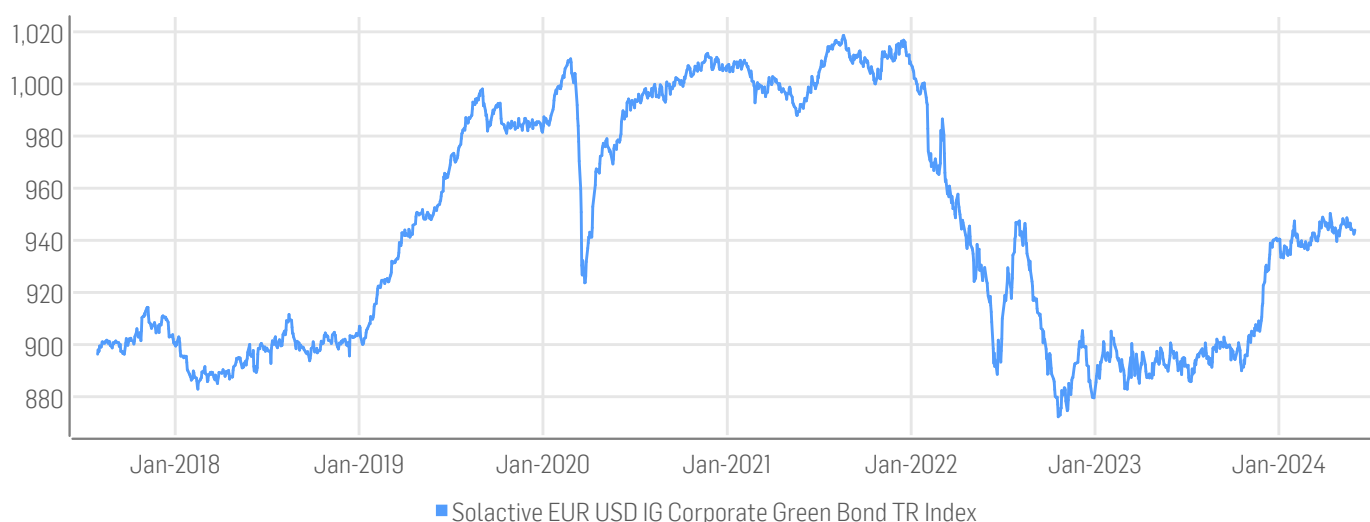
FACTSHEET - AS OF 31-May-2024

Solactive EUR USD IG Corporate Green Bond TR Index

DESCRIPTION

The Solactive EUR USD IG Corporate Green Bond TR Index is a rules-based, market value weighted index engineered to mirror the investment grade green bond market issued by corporate. The index is comprised of investment grade rated green bonds denominated in EUR and USD and calculated as a Total Return Index denominated in EUR. Issuers are filtered based on data provided by Sustainalytics for the following ESG criteria: Controversial Weapons; Civilian Firearms; Adult Entertainment; Alcohol; Gambling; Genetic Engineering; Stem Cell; Tobacco, Thermal Coal, UN Sanctions and UNGC.

HISTORICAL PERFORMANCE



CHARACTERISTICS

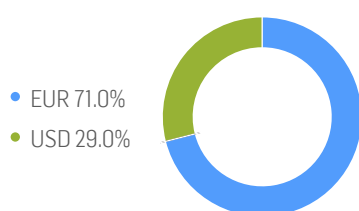
ISIN / WKN	DE000SLOBM9 / SLOBM9	Base Value / Base Date	1000 Points / 22.06.2021
Bloomberg / Index RIC	SOLCGBIG Index / .SOLCGBIG	Last Index Value	943.93
Index Calculator	Solactive AG	Index Members	501
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	31.07.2017

STATISTICS

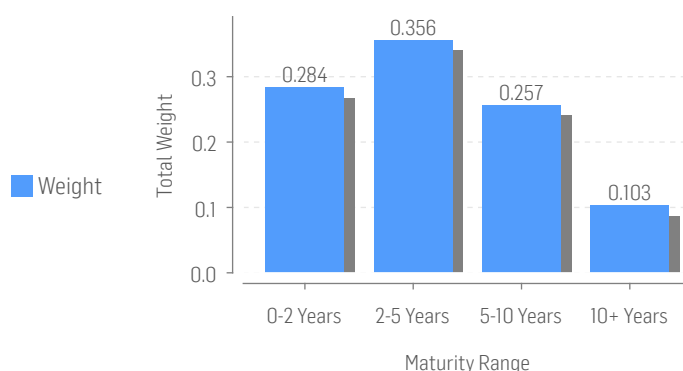
EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	4.81%	-4.86%	-0.90%	0.44%	-5.62%
Performance (p.a.)	4.80%	-1.65%	-0.18%		-1.95%
Volatility (p.a.)	3.69%	4.74%	4.31%	3.25%	4.77%
High	950.33	1018.65	1018.65	950.33	1018.65
Low	885.75	872.28	872.28	933.26	872.28
Sharpe Ratio*	0.24	-1.17	-0.95	-0.88	-1.23
Max. Drawdown	-1.65%	-14.37%	-14.37%	-1.17%	-14.37%
VaR 95 \ 99	-5.3% \ -8.1%	-7.9% \ -12.8%	-6.7% \ -12.2%		-8.1% \ -12.8%
CVaR 95 \ 99	-6.8% \ -8.4%	-10.4% \ -14.4%	-10.2% \ -16.1%		-10.4% \ -14.4%

* 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



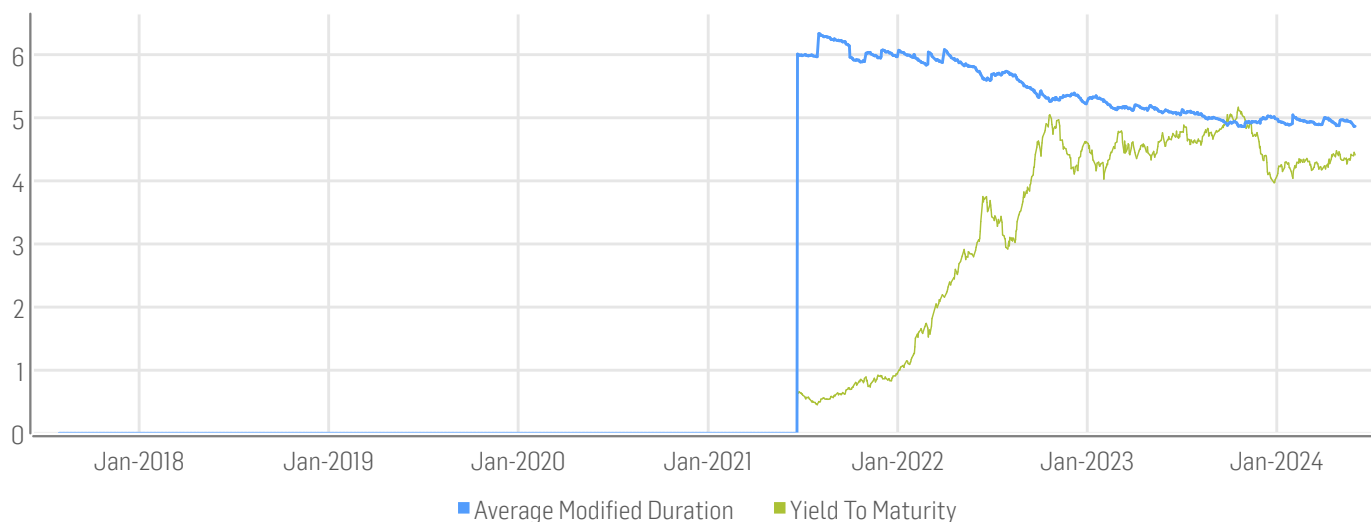
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
IBERDROLA FINANZAS SAU	ES	EUR	2.49%
E.ON SE	DE	EUR	2.24%
ENGIE SA.	FR	EUR	2.21%
VOLKSWAGEN INTERNATIONAL FINANCE NV	NL	EUR	2.16%
ING GROEP NV	NL	USD	2.03%
ABN AMRO BANK N.V.	NL	EUR	1.94%
BNP PARIBAS S.A.	FR	EUR	1.66%
RWE AG	DE	EUR	1.58%
CAIXABANK S.A.	ES	EUR	1.56%
VERIZON COMMUNICATIONS INC.	US	USD	1.52%

DURATION AND YIELD TO MATURITY



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