

FACTSHEET - AS OF 31-May-2024

Solactive Global Green Bond Select Index

DESCRIPTION

The Solactive Global Green Bond Select Index is designed to track the performance of Investment Grade Green Bonds denominated in one of the G10 currencies that comply with the Goldman Sachs Asset Management Green Bond Assessment Methodology. The Index is calculated as a Total Return Index and is denominated in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCPA8 / SLOCPA	Base Value / Base Date	1003.17 Points / 19.01.2023
Bloomberg / Index RIC	SOLESGG Index / .SOLESGG	Last Index Value	1021.05
Index Calculator	Solactive AG	Index Members	795
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	19.01.2023

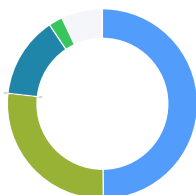
STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	2.86%			-1.38%	1.78%
Performance (p.a.)	2.86%				1.30%
Volatility (p.a.)	5.53%			5.01%	6.84%
High	1039.94			1037.09	1039.94
Low	961.22			1014.38	961.22
Sharpe Ratio*	-0.19			-1.43	-0.38
Max. Drawdown	-3.18%			-2.19%	-4.62%
VaR 95 \ 99	-7.6% \ -11.8%				-8.9% \ -14.2%
CVaR 95 \ 99	-10.3% \ -14.5%				-14.5% \ -27.1%

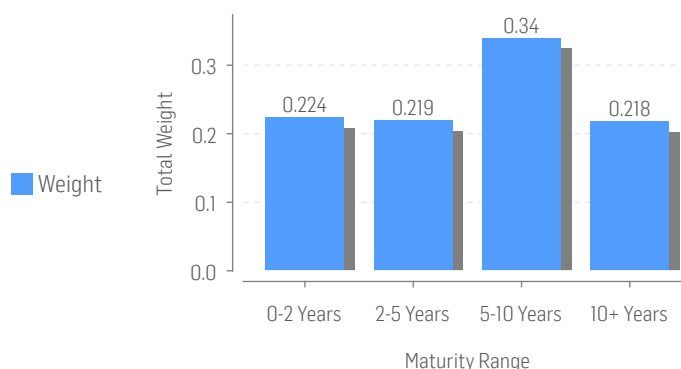
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 49.8%
- USD 26.9%
- GBP 13.8%
- CAD 2.4%
- Others 7.0%



MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
UNITED KINGDOM GILT	GB	GBP	10.17%
EUROPEAN INVESTMENT BANK	SNAT	AUD	9.14%
KFW	DE	AUD	7.73%
EUROPEAN UNION	SNAT	EUR	3.27%
FRANCE (GOVT OF)	FR	EUR	2.96%
VERIZON COMMUNICATIONS INC.	US	USD	1.61%
BUNDESREPUB. DEUTSCHLAND	DE	EUR	1.47%
BUONI POLIENNALI DEL TES	IT	EUR	1.43%
BOSTON PROPERTIES LP	US	USD	1.42%
ING GROEP NV	NL	USD	1.35%

DURATION AND YIELD TO MATURITY



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The index is launched on 19-Jan-2023. 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.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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