

# FACTSHEET - AS OF 31-May-2024

## Solactive Green Bond Index

### DESCRIPTION

The Solactive Green Bond Index is a rules-based, market value weighted index engineered to mirror the green bond market. The index is calculated as a Total Return Index denominated in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                       |                            |                        |  |
|-----------------------|----------------------------|------------------------|--|
| ISIN / WKN            | DE000SLA0FS4 / SLA0FS      | Base Value / Base Date | 1000 Points / 10.03.2014                     |
| Bloomberg / Index RIC | SOLGREEN Index / .SOLGREEN | Last Index Value       | 909.29                                       |
| Index Calculator      | Solactive AG               | Index Members          | 2160   |
| Index Type            | Total Return               | Calculation            | 02:00 am to 17:05 pm (CET), every 15 seconds |
| Index Currency        | USD                        | Backtest Start Date    | 10.03.2014                                   |

## STATISTICS

| USD                | 1Y              | 3Y              | 5Y              | YTD    | Since Inception |
|--------------------|-----------------|-----------------|-----------------|--------|-----------------|
| Performance        | 5.22%           | -19.67%         | -8.98%          | -2.65% | -8.50%          |
| Performance (p.a.) | 5.21%           | -7.04%          | -1.86%          |        | -0.87%          |
| Volatility (p.a.)  | 7.60%           | 8.69%           | 7.68%           | 6.76%  | 6.59%           |
| High               | 941.82          | 1137.97         | 1160.56         | 934.04 | 1160.56         |
| Low                | 832.71          | 775.88          | 775.88          | 891.76 | 775.88          |
| Sharpe Ratio*      | -0.02           | -1.42           | -0.94           | -1.70  | -0.94           |
| Max. Drawdown      | -7.86%          | -31.82%         | -33.15%         | -4.53% | -33.15%         |
| VaR 95 \ 99        | -12.6% \ -17.7% | -14.9% \ -22.2% | -13.1% \ -21.4% |        | -11.0% \ -18.6% |
| CVaR 95 \ 99       | -15.2% \ -17.8% | -19.1% \ -25.1% | -18.3% \ -27.2% |        | -15.9% \ -23.8% |

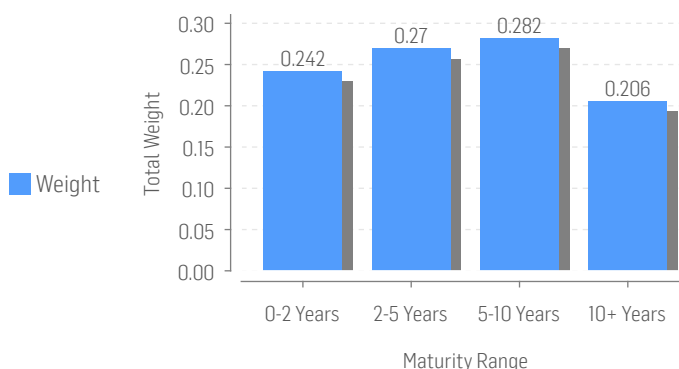
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

- EUR 61.8%
- USD 18.0%
- GBP 4.4%
- CNY 3.1%
- Others 12.8%



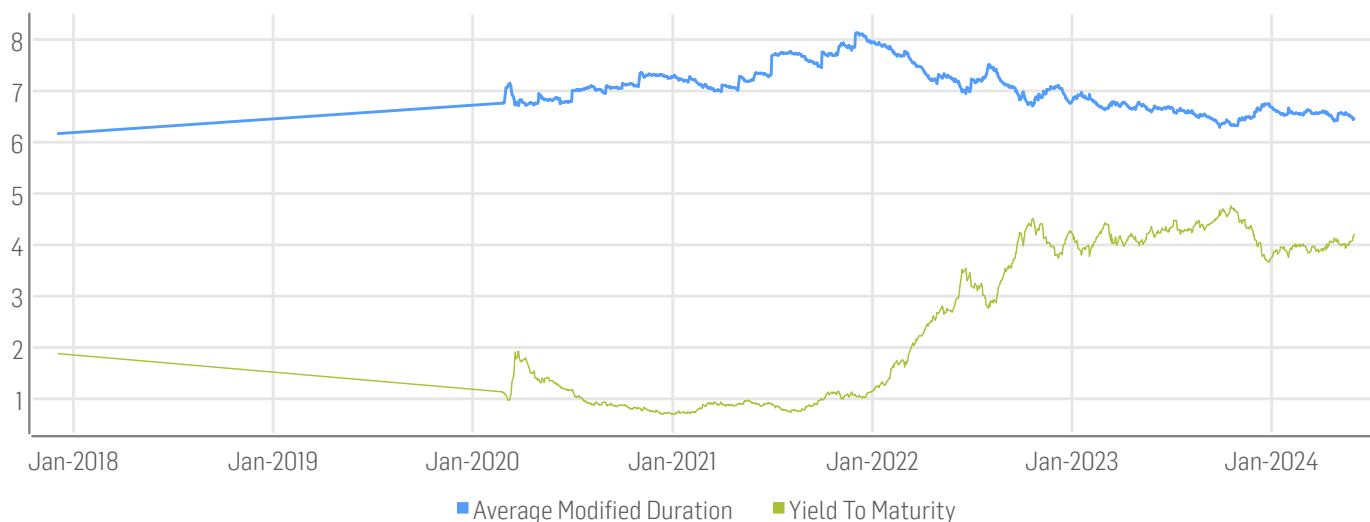
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-May-2024

| Issuer                   | Country | Currency | Issuer Weight (%) |
|--------------------------|---------|----------|-------------------|
| EUROPEAN INVESTMENT BANK | SNAT    | AUD      | 4.04%             |
| KFW                      | DE      | AUD      | 3.70%             |
| EUROPEAN UNION           | SNAT    | EUR      | 3.25%             |
| FRANCE (GOVT OF)         | FR      | EUR      | 2.94%             |
| UNITED KINGDOM GILT      | GB      | GBP      | 2.47%             |
| BUNDESREPUB. DEUTSCHLAND | DE      | EUR      | 1.46%             |
| BUONI POLIENNALI DEL TES | IT      | EUR      | 1.42%             |
| SOCIETE DU GRAND PARIS   | FR      | EUR      | 1.28%             |
| TENNET HOLDING B.V.      | NL      | EUR      | 1.28%             |
| BUNDESOBLIGATION         | DE      | EUR      | 1.17%             |

## DURATION AND YIELD TO MATURITY



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