

# FACTSHEET - AS OF 31-May-2024

## Solactive Green Bond EUR USD IG Index

### DESCRIPTION

The Solactive Green Bond EUR USD IG Index is a rules-based, market value weighted index engineered to mirror the investment grade green bond market. 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.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

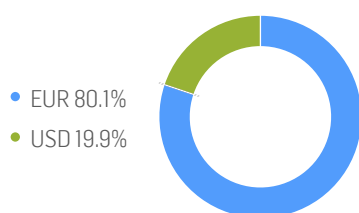
ISIN / WKN	DE000SLA2514 / SLA251	Base Value / Base Date	100 Points / 31.03.2014
Bloomberg / Index RIC	SGREENIG Index / .SGREENIG	Last Index Value	114.89
Index Calculator	Solactive AG	Index Members	1114
Index Type	Total Return	Calculation	02:00 am to 17:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	31.03.2014

## STATISTICS

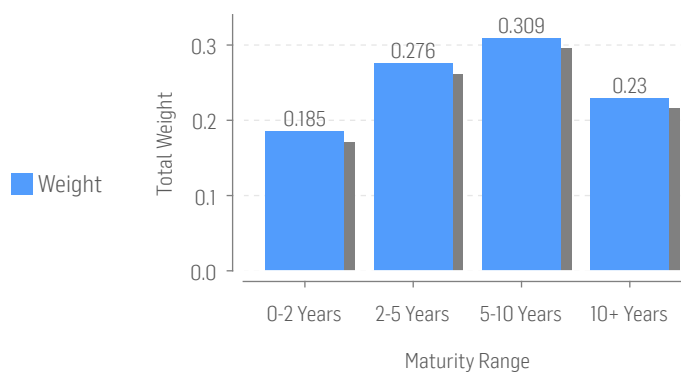
EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	3.11%	-11.72%	-9.03%	-1.18%	14.89%
Performance (p.a.)	3.11%	-4.07%	-1.87%		1.37%
Volatility (p.a.)	5.20%	6.41%	5.60%	4.69%	4.90%
High	116.88	134.87	135.02	116.50	135.02
Low	108.21	108.15	108.15	114.42	99.65
Sharpe Ratio*	-0.15	-1.25	-1.03	-1.42	-0.52
Max. Drawdown	-2.88%	-19.82%	-19.90%	-1.78%	-19.90%
VaR 95 \ 99	-7.2% \ -10.2%	-10.2% \ -14.7%	-8.9% \ -14.4%		-7.7% \ -13.3%
CVaR 95 \ 99	-9.5% \ -13.3%	-13.2% \ -16.2%	-12.4% \ -17.0%		-11.2% \ -16.8%

\* 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



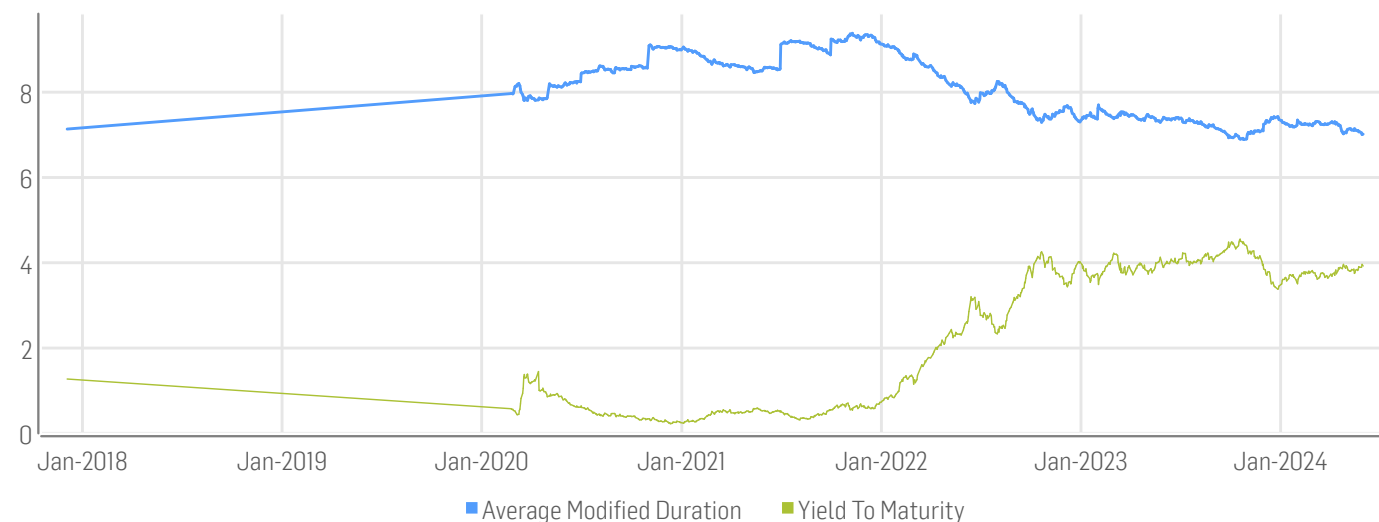
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
EUROPEAN INVESTMENT BANK	SNAT	EUR	4.60%
KFW	DE	USD	4.35%
FRANCE (GOVT OF)	FR	EUR	4.25%
EUROPEAN UNION	SNAT	EUR	4.02%
BUNDESREPUB. DEUTSCHLAND	DE	EUR	2.11%
BUONI POLIENNALI DEL TES	IT	EUR	2.05%
BUNDESobligation	DE	EUR	1.69%
BELGIUM KINGDOM	BE	EUR	1.63%
TENNET HOLDING B.V.	NL	EUR	1.53%
SOCIETE DU GRAND PARIS	FR	EUR	1.46%

## DURATION AND YIELD TO MATURITY



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