

# FACTSHEET - AS OF 30-May-2025

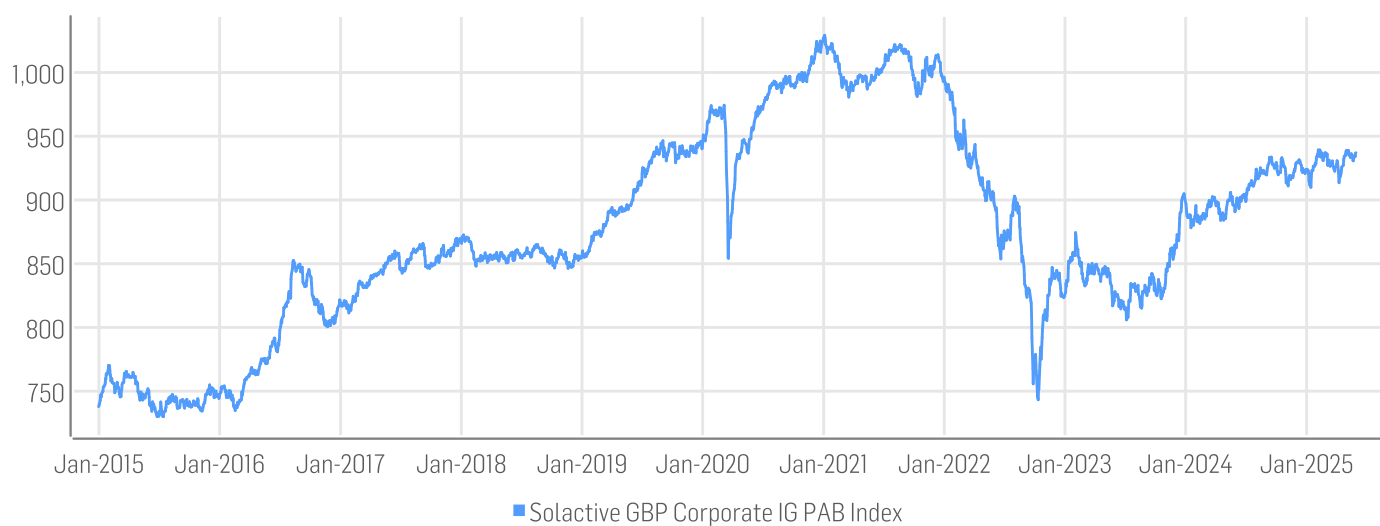
## Solactive GBP Corporate IG PAB Index



### DESCRIPTION

The Solactive GBP Corporate IG PAB is a rules-based index, engineered to measure the performance of GBP 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 Solactive GBP 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. On a semi-annual basis, for the selection days in January and July, the Gross GHG Emissions and GHG Intensity of the index are reduced to be in line with a yearly Self-Decarbonization Trajectory of at least 7%.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

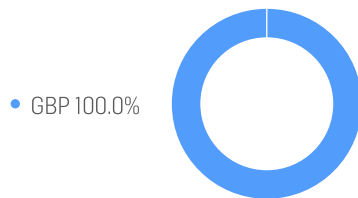
ISIN / WKN	DE000SLOAY12 / SLOAY1	Base Value / Base Date	737.88 Points / 31.12.2014
Bloomberg / Index RIC	/ .SOLGIGPAB	Last Index Value	937.03
Index Calculator	Solactive AG	Index Members	493
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	GBP	Backtest Start Date	31.12.2014

## STATISTICS

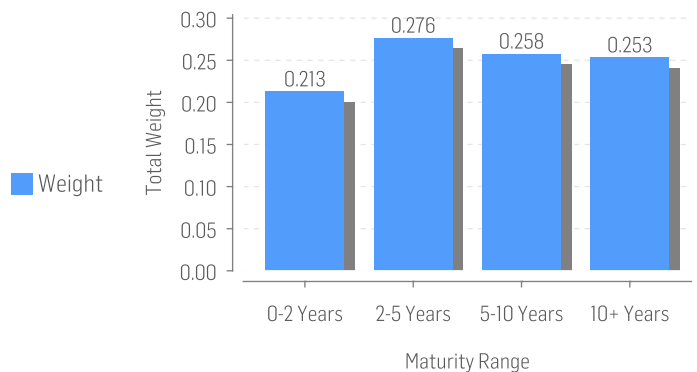
GBP	1Y	3Y	5Y	YTD	Since Inception
Performance	5.06%	3.50%	-2.06%	1.40%	26.99%
Performance (p.a.)	5.06%	1.15%	-0.42%		2.32%
Volatility (p.a.)	4.13%	7.20%	6.41%	4.54%	5.71%
High	939.23	939.23	1029.22	939.23	1029.22
Low	891.91	743.24	743.24	909.93	729.96
Sharpe Ratio*	0.21	-0.42	-0.72	-0.17	-0.33
Max. Drawdown	-2.74%	-17.90%	-27.79%	-2.74%	-27.79%
VaR 95 \ 99	-6.1% \ -12.3%	-11.3% \ -16.8%	-10.0% \ -16.1%		-8.5% \ -14.1%
CVaR 95 \ 99	-9.1% \ -13.2%	-16.6% \ -28.1%	-14.7% \ -23.8%		-13.2% \ -23.2%

\* 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



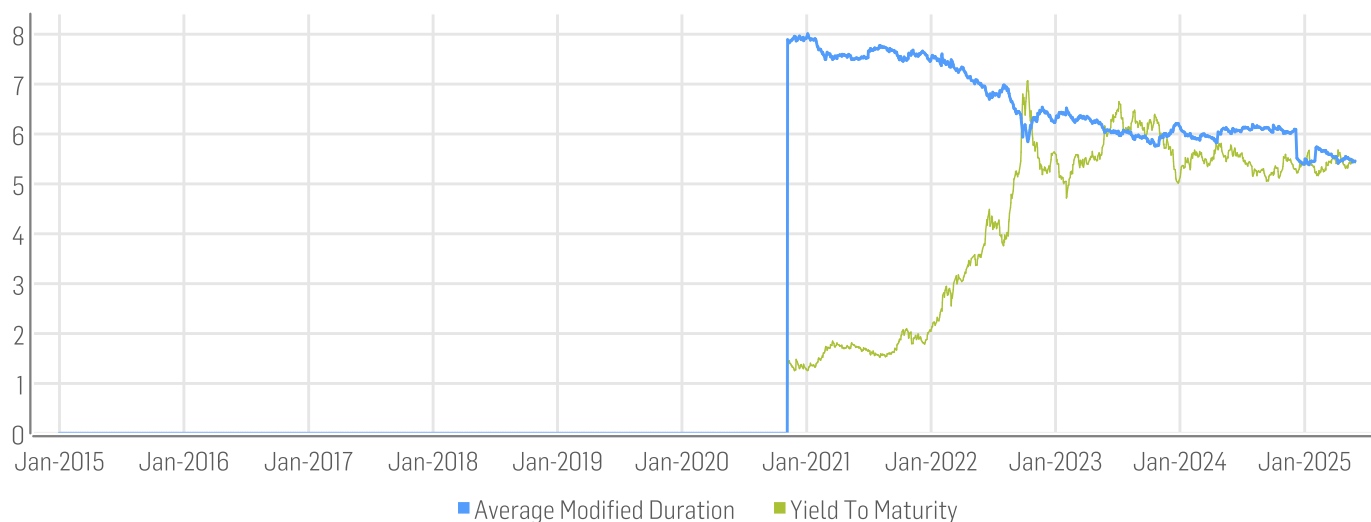
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 30-May-2025

Issuer	Country	Currency	Issuer Weight (%)
SEVERN TRENT UTILITIES FINANCE PLC	GB	GBP	4.42%
MOTABILITY OPERATIONS GROUP PLC	GB	GBP	3.55%
TRITAX BIG BOX REIT PLC	GB	GBP	3.14%
AT&T INC.	US	GBP	2.99%
GLAXOSMITHKLINE CAPITAL PLC	GB	GBP	2.88%
UNITED UTILITIES WATER FINANCE PLC	GB	GBP	2.71%
VERIZON COMMUNICATIONS INC.	US	GBP	2.36%
REALTY INCOME CORPORATION	US	GBP	2.32%
AROUNDTOWN SA	LU	GBP	2.16%
BARCLAYS PLC	GB	GBP	2.06%

## DURATION AND YIELD TO MATURITY



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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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