

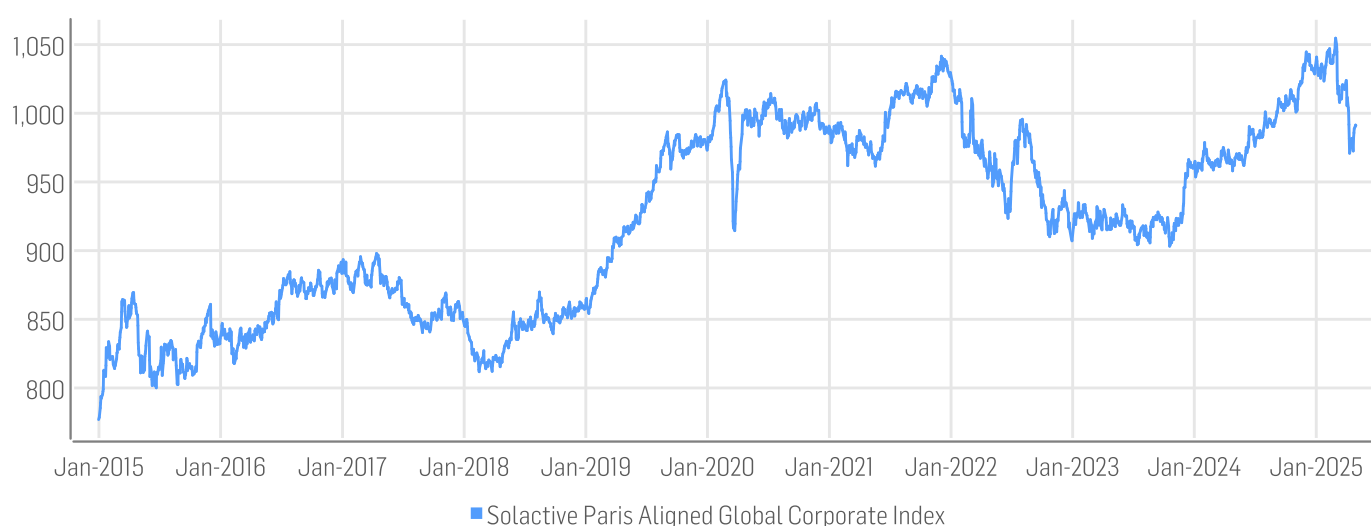
FACTSHEET - AS OF 30-Apr-2025

Solactive Paris Aligned Global Corporate Index

DESCRIPTION

The index aims to track the performance of global investment grade corporate bonds denominated in Euro, British Pound Sterling and US Dollar. The index provides exposure to a portfolio, which is based on ESG climate analysis and is in line with 1.5°C scenario through 2050. To achieve the 1.5°C scenario, the weighted Gross GHG Emissions and GHG Intensity of the underlying subindices and of the index are reduced compared to their respective benchmark indices and over time. 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%. The currency distribution of the index matches the currency distribution of the Benchmark Index as closely as permitted by the GHG conditions. The index is calculated in Euro and has 2 currency versions in USD and GBP as well as 3 currency hedged versions in EUR, USD and GBP.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|-----------------------|---------------------------|------------------------|---------------------------------------------|
| ISIN / WKN | DE000SLOAY46 / SLOAY4 | Base Value / Base Date | 776.96 Points / 31.12.2014 |
| Bloomberg / Index RIC | SOLGCPA Index / .SOLGCPAB | Last Index Value | 991.15 |
| Index Calculator | Solactive AG | Index Members | 8565 |
| Index Type | Total Return | Calculation | 8:00 am to 23:05 pm (CET), every 15 seconds |
| Index Currency | EUR | Backtest Start Date | 31.12.2014 |

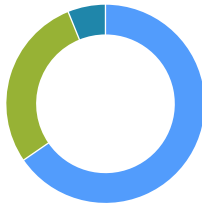
STATISTICS

| EUR | 1Y | 3Y | 5Y | YTD | Since Inception |
|--------------------|-----------------|-----------------|-----------------|---------|-----------------|
| Performance | 3.03% | 2.87% | -0.59% | -4.22% | 27.57% |
| Performance (p.a.) | 3.04% | 0.95% | -0.12% | | 2.39% |
| Volatility (p.a.) | 6.22% | 6.95% | 6.62% | 8.41% | 6.66% |
| High | 1054.70 | 1054.70 | 1054.70 | 1054.70 | 1054.70 |
| Low | 961.96 | 903.20 | 903.20 | 970.90 | 776.96 |
| Sharpe Ratio* | 0.14 | -0.18 | -0.35 | -1.72 | 0.03 |
| Max. Drawdown | -7.95% | -9.29% | -13.28% | -7.95% | -13.28% |
| VaR 95 \ 99 | -9.8% \ -17.2% | -11.1% \ -16.9% | -10.4% \ -16.9% | | -10.2% \ -17.5% |
| CVaR 95 \ 99 | -16.2% \ -28.3% | -15.4% \ -22.0% | -14.8% \ -21.0% | | -15.4% \ -23.6% |

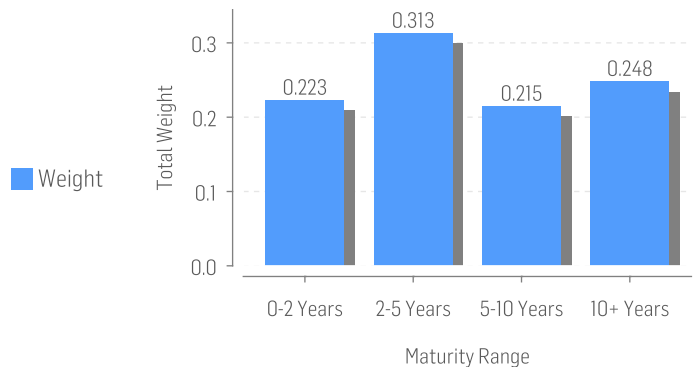
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

- USD 65.4%
- EUR 28.5%
- GBP 6.1%



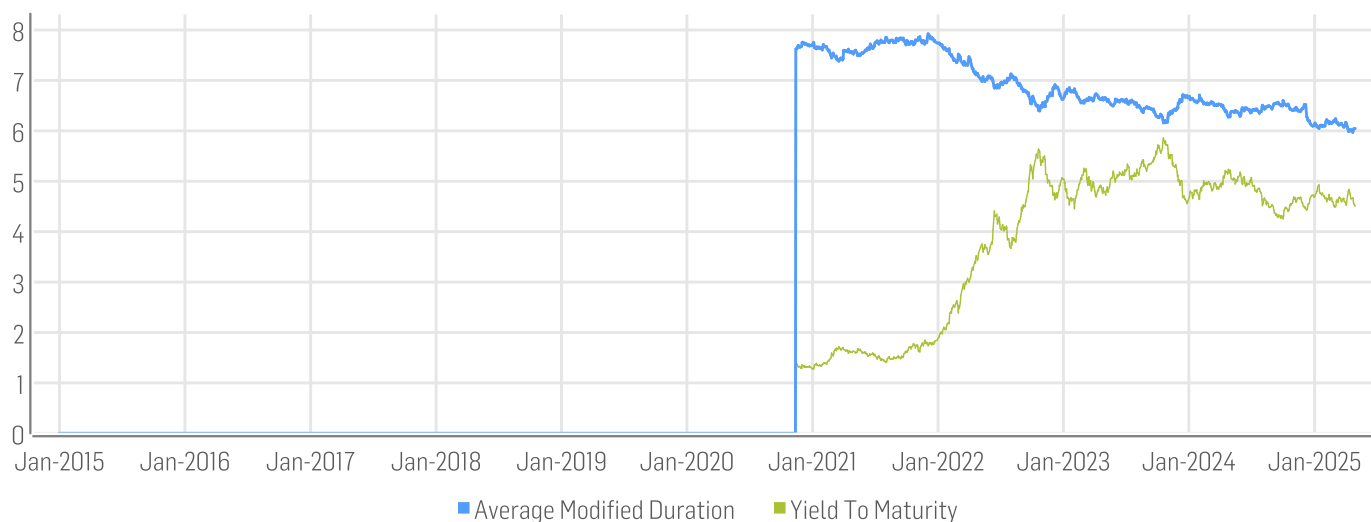
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-Apr-2025

| Issuer | Country | Currency | Issuer Weight (%) |
|------------------------------------|---------|----------|-------------------|
| JPMORGAN CHASE & CO. | US | USD | 1.85% |
| MORGAN STANLEY | US | USD | 1.61% |
| AT&T INC. | US | USD | 1.55% |
| GOLDMAN SACHS GROUP INC. | US | USD | 1.55% |
| VERIZON COMMUNICATIONS INC. | US | USD | 1.54% |
| VISA INC. | US | USD | 1.50% |
| COMCAST CORPORATION | US | USD | 1.42% |
| SOUTHERN CALIFORNIA EDISON COMPANY | US | USD | 1.30% |
| AMERICAN WATER CAPITAL CORP. | US | USD | 1.29% |
| CITIGROUP INC. | US | USD | 1.27% |

DURATION AND YIELD TO MATURITY



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