

# FACTSHEET - AS OF 30-May-2025

## Solactive EUR USD IG Corporate Green Bond TR Index

### DESCRIPTION

The Solactive EUR USD IG Corporate Green Bond TR Index is a rules-based, market value weighted index engineered to mirror the investment grade green bond market issued by corporate. 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. Issuers are filtered based on data provided by Sustainalytics for the following ESG criteria: Controversial Weapons; Civilian Firearms; Adult Entertainment; Alcohol; Gambling; Genetic Engineering; Stem Cell; Tobacco, Thermal Coal, UN Sanctions and UNGC.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

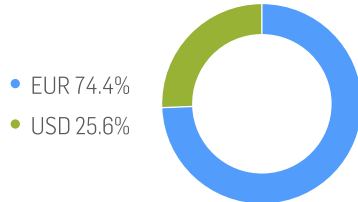
ISIN / WKN	DE000SLOBM9 / SLOBM9	Base Value / Base Date	1000 Points / 22.06.2021
Bloomberg / Index RIC	SOLCGBIG Index / .SOLCGBIG	Last Index Value	992.87
Index Calculator	Solactive AG	Index Members	378
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	31.07.2017

## STATISTICS

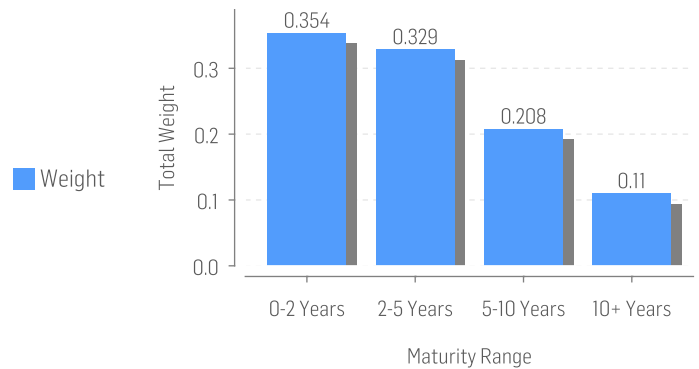
EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	5.28%	6.81%	1.47%	-0.59%	-0.72%
Performance (p.a.)	5.29%	2.22%	0.29%		-0.18%
Volatility (p.a.)	3.36%	4.49%	4.13%	3.92%	4.46%
High	1012.02	1012.02	1018.65	1012.02	1018.65
Low	943.06	872.28	872.28	977.57	872.28
Sharpe Ratio*	0.93	0.01	-0.45	-0.92	-0.53
Max. Drawdown	-3.40%	-7.93%	-14.37%	-3.40%	-14.37%
VaR 95 \ 99	-5.6% \ -7.1%	-7.0% \ -9.9%	-6.5% \ -10.2%		-7.1% \ -12.1%
CVaR 95 \ 99	-7.8% \ -14.7%	-9.5% \ -14.1%	-9.4% \ -14.1%		-10.0% \ -14.9%

\* 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



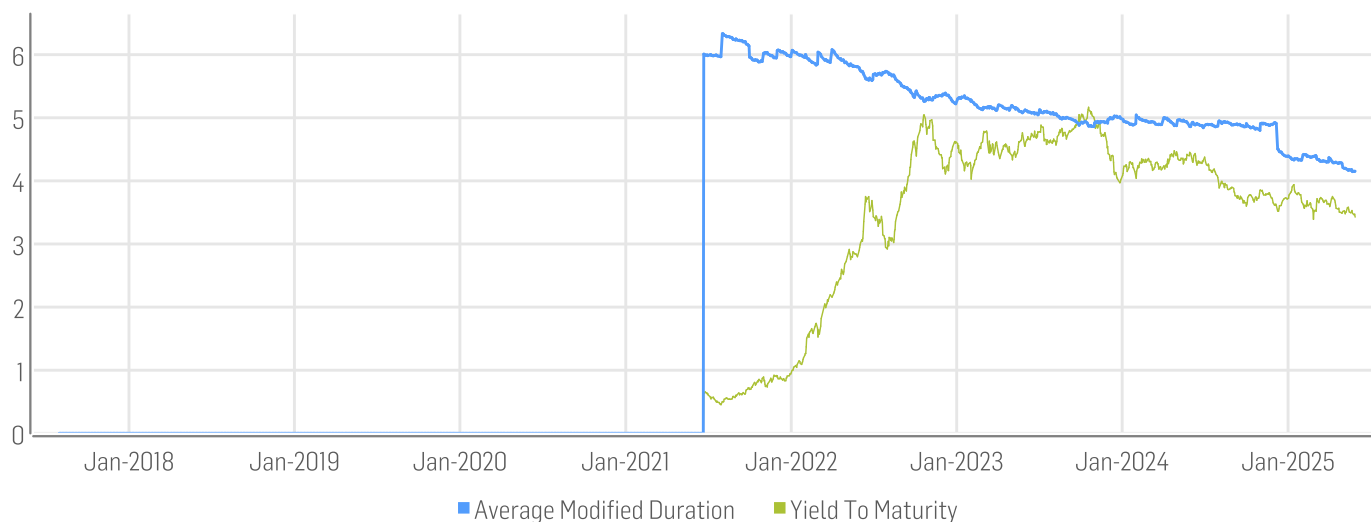
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 30-May-2025

Issuer	Country	Currency	Issuer Weight (%)
IBERDROLA FINANZAS SAU	ES	EUR	2.95%
E.ON SE	DE	EUR	2.66%
ABN AMRO BANK N.V.	NL	EUR	2.24%
BNP PARIBAS SA	FR	EUR	2.17%
ING GROEP N.V.	NL	USD	2.16%
CAIXABANK S.A.	ES	EUR	2.05%
VOLKSWAGEN INTERNATIONAL FINANCE NV	NL	EUR	1.99%
GECINA SA	FR	EUR	1.88%
INTESA SANPAOLO S.P.A.	IT	EUR	1.86%
VERIZON COMMUNICATIONS INC.	US	USD	1.85%

## DURATION AND YIELD TO MATURITY



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The index is launched on 22-Jun-2021. 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.

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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