

FACTSHEET - AS OF 29-Nov-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	937.74
Index Calculator	Solactive AG	Index Members	2474
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	4.54%	-12.63%	-8.23%	0.40%	-5.64%
Performance (p.a.)	4.53%	-4.40%	-1.70%		-0.54%
Volatility (p.a.)	7.01%	8.85%	7.87%	6.70%	6.59%
High	973.86	1082.43	1160.56	973.86	1160.56
Low	891.76	775.88	775.88	891.76	775.88
Sharpe Ratio*	-0.01	-1.02	-0.80	-0.62	-0.78
Max. Drawdown	-5.67%	-28.32%	-33.15%	-5.67%	-33.15%
VaR 95 \ 99	-11.7% \ -17.7%	-14.8% \ -22.2%	-13.4% \ -21.4%		-11.0% \ -18.4%
CVaR 95 \ 99	-14.9% \ -18.2%	-19.1% \ -25.1%	-18.4% \ -27.2%		-15.8% \ -23.6%

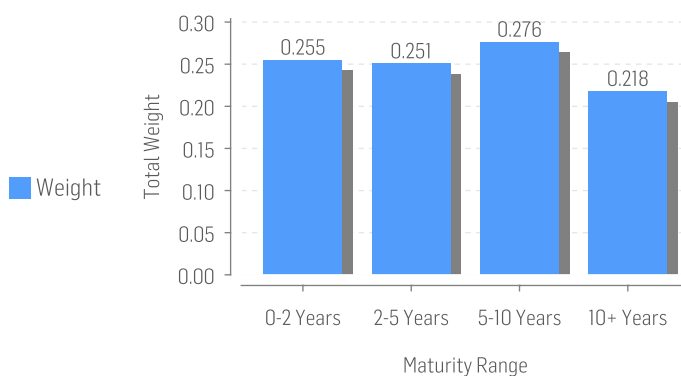
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

- EUR 61.0%
- USD 16.5%
- CNY 4.8%
- GBP 4.5%
- Others 13.2%



MATURITY BUCKETS



TOP COMPONENTS AS OF 29-Nov-2024

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF GERMANY	DE	EUR	3.76%
EUROPEAN INVESTMENT BANK	SNAT	AUD	3.75%
KFW	DE	AUD	3.68%
EUROPEAN UNION	SNAT	EUR	3.44%
GOVERNMENT OF FRANCE	FR	EUR	3.08%
GOVERNMENT OF ITALY	IT	EUR	2.62%
GOVERNMENT OF UNITED KINGDOM	GB	GBP	2.58%
GOVERNMENT OF THE NETHERLANDS	NL	EUR	1.31%
SOCIETE DU GRAND PARIS	FR	EUR	1.18%
ENGIE SA.	FR	CHF	1.16%

DURATION AND YIELD TO MATURITY



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