

# FACTSHEET - AS OF 30-May-2025

## Solactive USD Investment Grade Corporate Index

### DESCRIPTION

The Solactive USD IG Corporate Index is a rules-based, market value weighted index engineered to mirror the performance of investment grade bonds denominated in USD. The issuer's domicile is not relevant. The index is comprised of USD denominated IG-rated corporate bonds with a time to maturity of at least 18 months. The Index is a Total Return Index, i.e. coupon payments will be reinvested in the index on each rebalancing day. There are five currency and currency hedged versions in GBP, DKK, EUR, NOK and SEK.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

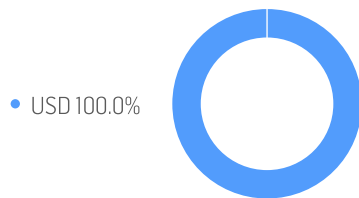
|                       |                            |                        |   |
|-----------------------|----------------------------|------------------------|---|
| ISIN / WKN            | DE000SLA3B58 / SLA3B5      | Base Value / Base Date | 1000 Points / 31.01.2005                    |
| Bloomberg / Index RIC | SOLUSIGC Index / .SOLUSIGC | Last Index Value       | 2190.43                                     |
| Index Calculator      | Solactive AG               | Index Members          | 8659  |
| Index Type            | Total Return               | Calculation            | 8:00 am to 23:05 pm (CET), every 15 seconds |
| Index Currency        | USD                        | Backtest Start Date    | 31.01.2005                                  |

## STATISTICS

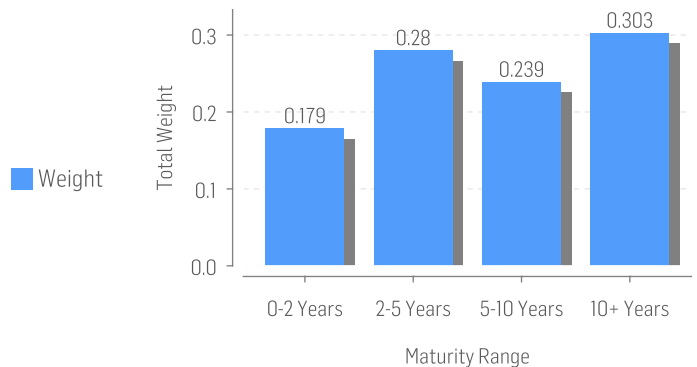
| USD                | 1Y              | 3Y              | 5Y              | YTD     | Since Inception |
|--------------------|-----------------|-----------------|-----------------|---------|-----------------|
| Performance        | 6.16%           | 8.74%           | 1.02%           | 2.37%   | 119.04%         |
| Performance (p.a.) | 6.17%           | 2.83%           | 0.20%           |         | 3.93%           |
| Volatility (p.a.)  | 5.50%           | 6.91%           | 6.36%           | 5.58%   | 5.80%           |
| High               | 2217.02         | 2217.02         | 2323.62         | 2202.70 | 2323.62         |
| Low                | 2063.26         | 1805.94         | 1805.94         | 2113.33 | 956.06          |
| Sharpe Ratio*      | 0.33            | -0.22           | -0.65           | 0.27    | -0.07           |
| Max. Drawdown      | -4.68%          | -10.83%         | -22.28%         | -3.09%  | -22.28%         |
| VaR 95 \ 99        | -8.5% \ -12.7%  | -10.8% \ -16.7% | -10.7% \ -15.7% |         | -9.0% \ -15.0%  |
| CVaR 95 \ 99       | -11.6% \ -17.6% | -14.3% \ -20.3% | -14.0% \ -19.1% |         | -13.3% \ -21.3% |

\* 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 (%) |
|-----------------------------|---------|----------|-------------------|
| JPMORGAN CHASE & CO.        | US      | USD      | 2.15%             |
| BANK OF AMERICA CORPORATION | US      | USD      | 1.96%             |
| MORGAN STANLEY              | US      | USD      | 1.66%             |
| GOLDMAN SACHS GROUP INC.    | US      | USD      | 1.44%             |
| WELLS FARGO & COMPANY       | US      | USD      | 1.35%             |
| CITIGROUP INC.              | US      | USD      | 1.24%             |
| HSBC HOLDINGS PLC           | GB      | USD      | 1.02%             |
| ORACLE CORPORATION          | US      | USD      | 0.89%             |
| AT&T INC.                   | US      | USD      | 0.87%             |
| COMCAST CORPORATION         | US      | USD      | 0.82%             |

## DURATION AND YIELD TO MATURITY



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