

FACTSHEET - AS OF 30-Jun-2025

Solactive GBP IG Corporate Index TR



DESCRIPTION

The Solactive GBP IG Corporate Index is a rules-based, market value weighted index engineered to mirror the performance of investment grade bonds (minimum rating of BBB- / Baa3 from S&P and/or Moody's) denominated in GBP. The issuer's domicile is not relevant. The Solactive GBP IG Corporate Index is a Total Return Index, i.e. coupon payments will be reinvested in the index on each rebalancing day.

HISTORICAL PERFORMANCE



CHARACTERISTICS

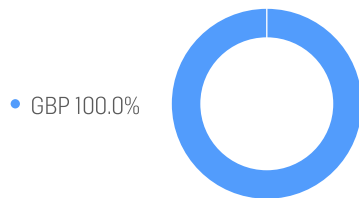
ISIN / WKN	DE000SLA5SM9 / SLA5SM	Base Value / Base Date	536.43 Points / 29.12.2006
Bloomberg / Index RIC	SOLGBIGC Index / .SOLGBIGC	Last Index Value	1076.96
Index Calculator	Solactive AG	Index Members	841
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	GBP	Backtest Start Date	29.12.2006

STATISTICS

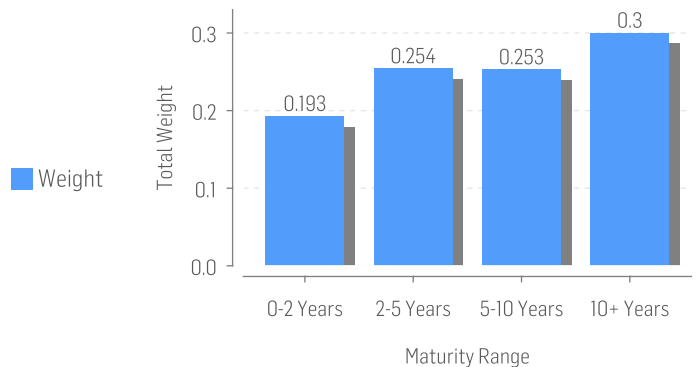
GBP	1Y	3Y	5Y	YTD	Since Inception
Performance	5.37%	8.19%	-5.98%	3.37%	100.76%
Performance (p.a.)	5.37%	2.66%	-1.22%		3.84%
Volatility (p.a.)	4.31%	7.60%	7.05%	4.54%	5.93%
High	1077.79	1077.79	1211.28	1077.79	1211.28
Low	1018.18	837.72	837.72	1025.28	454.77
Sharpe Ratio*	0.27	-0.21	-0.77	0.60	-0.06
Max. Drawdown	-3.05%	-19.22%	-30.84%	-2.82%	-30.84%
VaR 95 \ 99	-6.2% \ -12.5%	-11.3% \ -17.4%	-10.9% \ -17.1%		-9.1% \ -15.5%
CVaR 95 \ 99	-9.6% \ -13.9%	-17.5% \ -30.4%	-16.0% \ -25.6%		-13.6% \ -22.4%

* 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-Jun-2025

Issuer	Country	Currency	Issuer Weight (%)
HSBC HOLDINGS PLC	GB	GBP	2.50%
ELECTRICITE DE FRANCE SOCIETE ANONYME	FR	GBP	2.30%
BARCLAYS PLC	GB	GBP	2.07%
AT&T INC.	US	GBP	1.54%
CREDIT AGRICOLE S.A.	FR	GBP	1.48%
MOTABILITY OPERATIONS GROUP PLC	GB	GBP	1.45%
BNP PARIBAS SA	FR	GBP	1.27%
HEATHROW FUNDING LTD.	GB	GBP	1.24%
LLOYDS BANKING GROUP PLC	GB	GBP	1.16%
BANCO SANTANDER S.A.	ES	GBP	1.08%

DURATION AND YIELD TO MATURITY



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