

# FACTSHEET - AS OF 30-Sep-2024

## Solactive Development Bank Bond USD TR Index

### DESCRIPTION

The Solactive Development Bank Bond Index Family offers the opportunity to participate in a new field of sustainable and impact investment development banks. The index family can be subdivided into three groups indices covering bonds issued by development banks, bonds issued by global multilateral development banks, and bonds issued by the World Bank.

The main idea behind the development banks is to make financing available for projects with positive social and environmental impact. A development bank is a financial institution that can borrow at low market rates due to guarantees and commitments from its shareholders, typically multiple governments. It allows them to provide loans to sustainable projects mostly in developing countries at reduced rates compared to the cost if developing markets borrowed directly.

Purposes of those projects can vary greatly. However, the majority of them are covered in the 2030 Agenda for Sustainable Development and its 17 Sustainable Development Goals (SDG). The SDGs include "No Poverty", "Zero Hunger", "Quality Education", "Clean Water and Sanitation" and many more.

Our index family is designed to be a way for investors to contribute to those goals by providing financing to the world's key development banks. Another core function of the index is to serve as a relevant and transparent benchmark for active managers interested in the development banks sector.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA5SZ1 / SLA5SZ	Base Value / Base Date	1082.83 Points / 13.04.2018
Bloomberg / Index RIC	DEVS Index / .DEVS	Last Index Value	1223.67
Index Calculator	Solactive AG	Index Members	152
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	USD	Backtest Start Date	30.12.2011

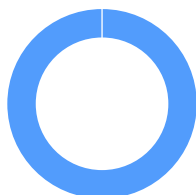
## STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	8.58%	0.75%	5.22%	4.67%	13.01%
Performance (p.a.)	8.56%	0.25%	1.02%		1.91%
Volatility (p.a.)	3.61%	4.12%	3.41%	3.31%	3.13%
High	1227.48	1227.48	1227.48	1227.48	1227.48
Low	1118.16	1095.42	1095.42	1151.95	1077.78
Sharpe Ratio*	1.03	-1.11	-1.12	0.42	-0.93
Max. Drawdown	-2.01%	-9.99%	-10.57%	-2.01%	-10.57%
VaR 95 \ 99	-5.5% \ -9.4%	-6.5% \ -9.9%	-5.6% \ -9.6%		-5.0% \ -8.9%
CVaR 95 \ 99	-7.5% \ -10.9%	-8.6% \ -10.9%	-7.7% \ -10.5%		-7.1% \ -10.2%

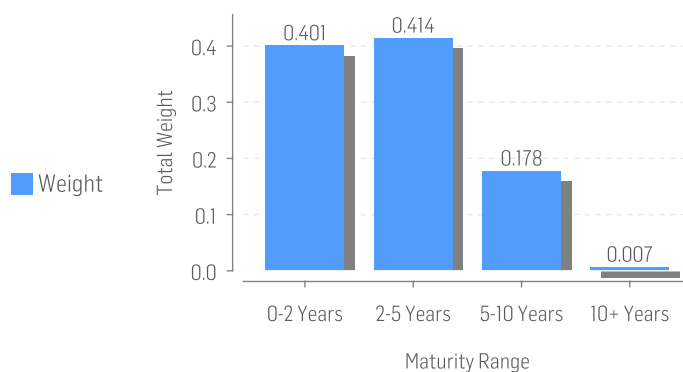
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 100.0%



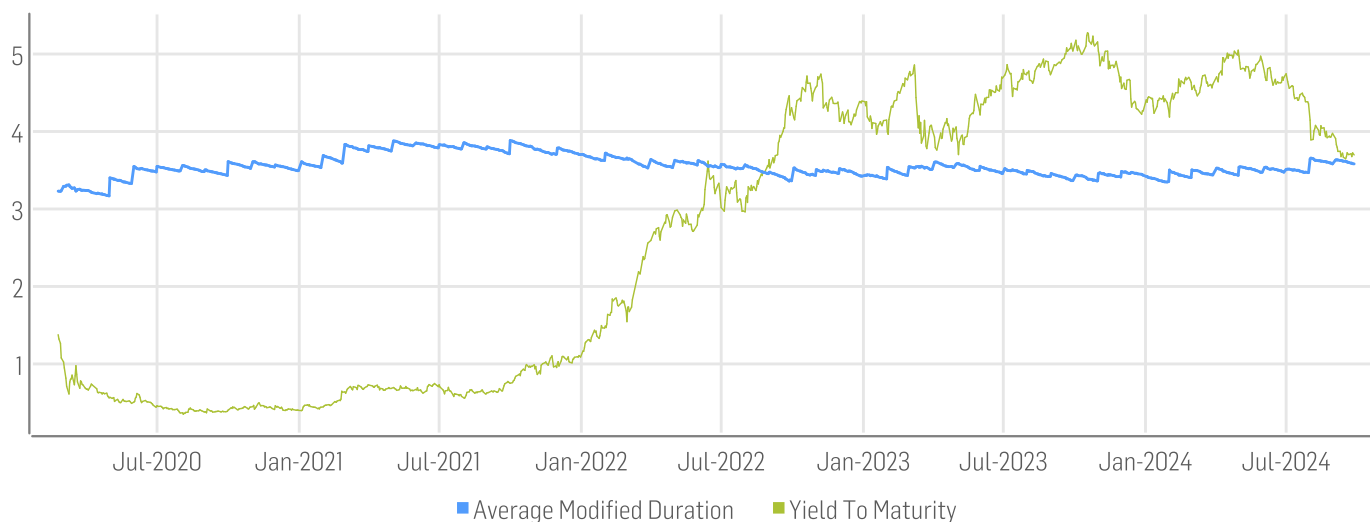
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 30-Sep-2024

Issuer	Country	Currency	Issuer Weight (%)
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	SNAT	USD	22.62%
EUROPEAN INVESTMENT BANK	SNAT	USD	20.90%
ASIAN DEVELOPMENT BANK	SNAT	USD	17.99%
INTER-AMERICAN DEVELOPMENT BANK	SNAT	USD	12.93%
ASIAN INFRASTRUCTURE INVESTMENT BANK	SNAT	USD	3.63%
INTERNATIONAL DEVELOPMENT ASSOCIATION	SNAT	USD	3.63%
AFRICAN DEVELOPMENT BANK	SNAT	USD	3.60%
INTERNATIONAL FINANCE CORP.	SNAT	USD	3.16%
EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT	SNAT	USD	3.11%
AGENCE FRANCAISE DE DEVELOPPEMENT	FR	USD	2.40%

## DURATION AND YIELD TO MATURITY



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The index is launched on 13-Apr-2018. 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.

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