

# FACTSHEET - AS OF 29-Aug-2025

## Solactive ISS ESG Screened Euro IG Corporate Bond TR Index



### DESCRIPTION

The Solactive ISS ESG Screened Euro IG Corporate Bond TR Index is a rules-based index, engineered to track the EUR denominated corporate bond market with eligible issuers operating in accordance with market standards on ESG controversy screens. The ESG screen is based on data from ISS-ESG. The screens are based on established norms such as the United Nations Global Compact and the significant involvement in pre-defined sectors. The Index aims to cover current and future regulation on ESG investments and also include a focus on issues related to climate change.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

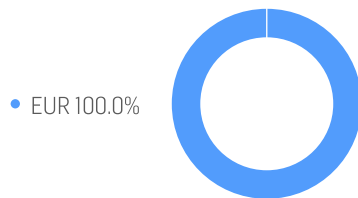
ISIN / WKN	DE000SLA7S63 / SLA7S6	Base Value / Base Date	1000 Points/ 27.12.2018
Bloomberg / Index RIC	SOLEUSRC Index/ .SOLEUSRC	Last Index Value	1078.60
Index Calculator	Solactive AG	Index Members	3071
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	27.12.2018

## STATISTICS

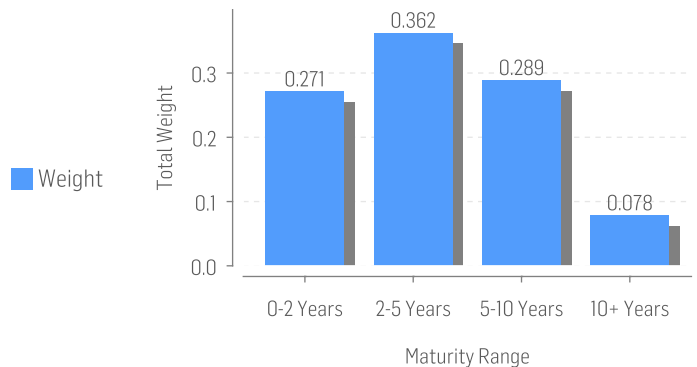
EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	4.43%	12.34%	1.20%	2.36%	7.85%
Performance (p.a.)	4.44%	3.96%	0.24%		1.14%
Volatility (p.a.)	2.53%	3.81%	3.74%	2.53%	3.67%
High	1080.96	1080.96	1099.21	1080.96	1099.21
Low	1030.88	909.11	909.11	1044.06	909.11
Sharpe Ratio*	0.99	0.53	-0.45	0.66	-0.21
Max. Drawdown	-1.78%	-5.31%	-17.29%	-1.55%	-17.29%
VaR 95 \ 99	-3.8% \ -5.7%	-5.7% \ -9.2%	-5.9% \ -10.5%		-5.4% \ -10.8%
CVaR 95 \ 99	-5.6% \ -10.8%	-7.8% \ -12.0%	-8.5% \ -13.5%		-8.8% \ -15.4%

\* 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



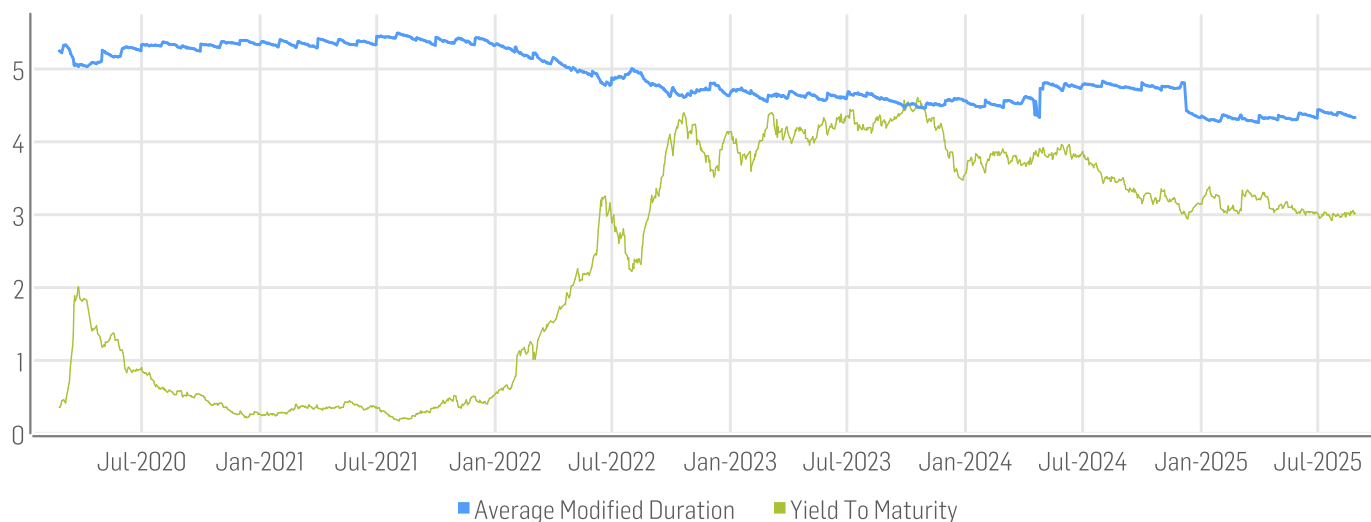
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 29-Aug-2025

Issuer	Country	Currency	Issuer Weight (%)
CREDIT AGRICOLE S.A.	GB	EUR	2.00%
BNP PARIBAS SA	FR	EUR	1.94%
BANQUE FEDERATIVE DU CREDIT MUTUEL SOCIETE ANONYME	FR	EUR	1.79%
ING GROEP N.V.	NL	EUR	1.37%
BPCE SOCIETE ANONYME	FR	EUR	1.34%
SOCIETE GENERALE SA	FR	EUR	1.33%
BANCO SANTANDER S.A.	ES	EUR	1.24%
INTESA SANPAOLO S.P.A.	IT	EUR	1.12%
UNICREDIT S.P.A.	IT	EUR	1.01%
MORGAN STANLEY	US	EUR	0.98%

## DURATION AND YIELD TO MATURITY



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