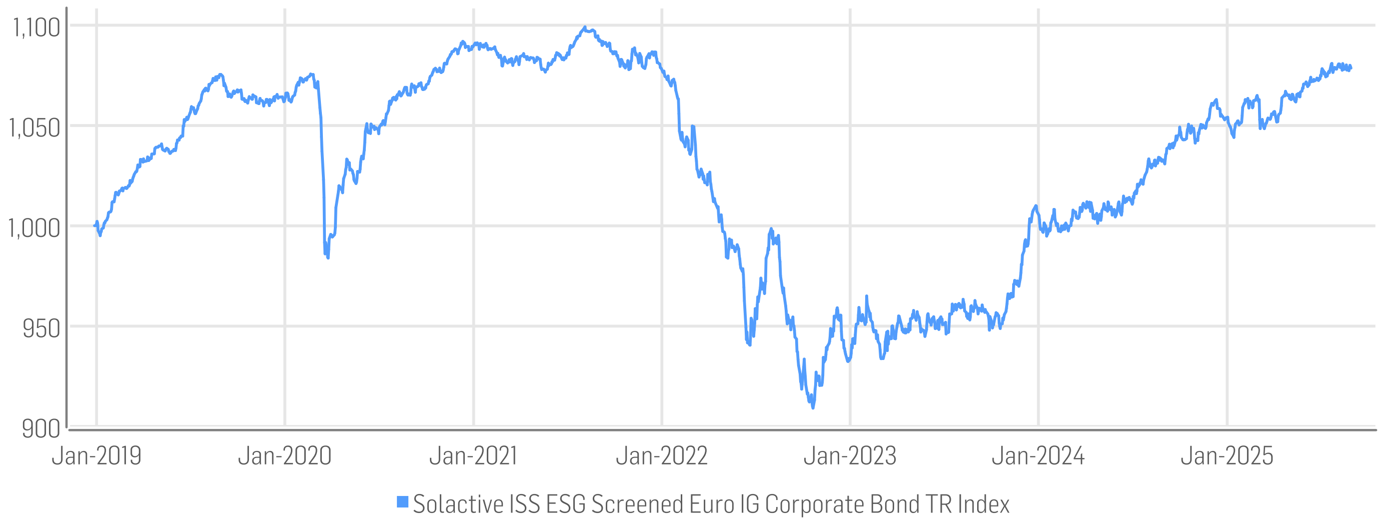
# FACTSHEET - AS OF 29-Aug-2025
# Solactive ISS ESG Screened Euro IG Corporate Bond TR Index

## 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

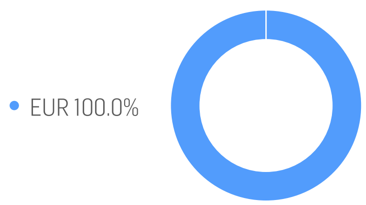
| | | | |
|---|---|---|---|
| ISIN / WKN | DE000SLA7S63 / SLA7S6 | Base Value / Base Date | 1000 Points/ 27.12.2018 |
| Bloomberg / Index RIC | SOLEUSRC Index/ .SOLEUSRC | Last Index Value | 1078.60 |
| Index Calculator | Solactive AG | Index Members | 3071 |
| Index Type | Total Return | Calculation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

## STATISTICS

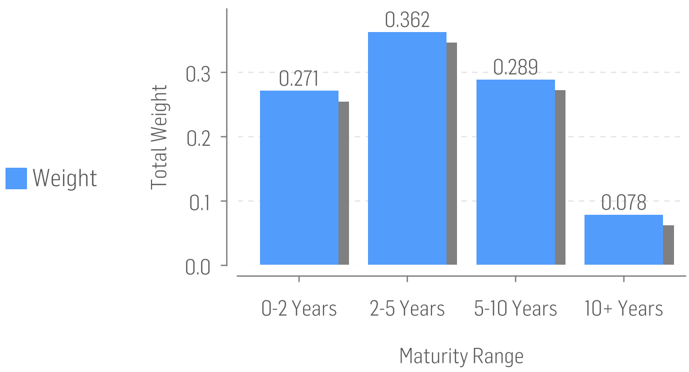
| EUR | 1Y | 3Y | 5Y | YTD | Since Inception |
|---|---|---|---|---|---|
| Performance | 4.43% | 12.34% | 1.20% | 2.36% | 7.85% |
| Performance (p.a.) | 4.44% | 3.96% | 0.24% | | 1.14% |
| Volatility (p.a.) | 2.53% | 3.81% | 3.74% | 2.53% | 3.67% |
| High | 1080.96 | 1080.96 | 1099.21 | 1080.96 | 1099.21 |
| 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



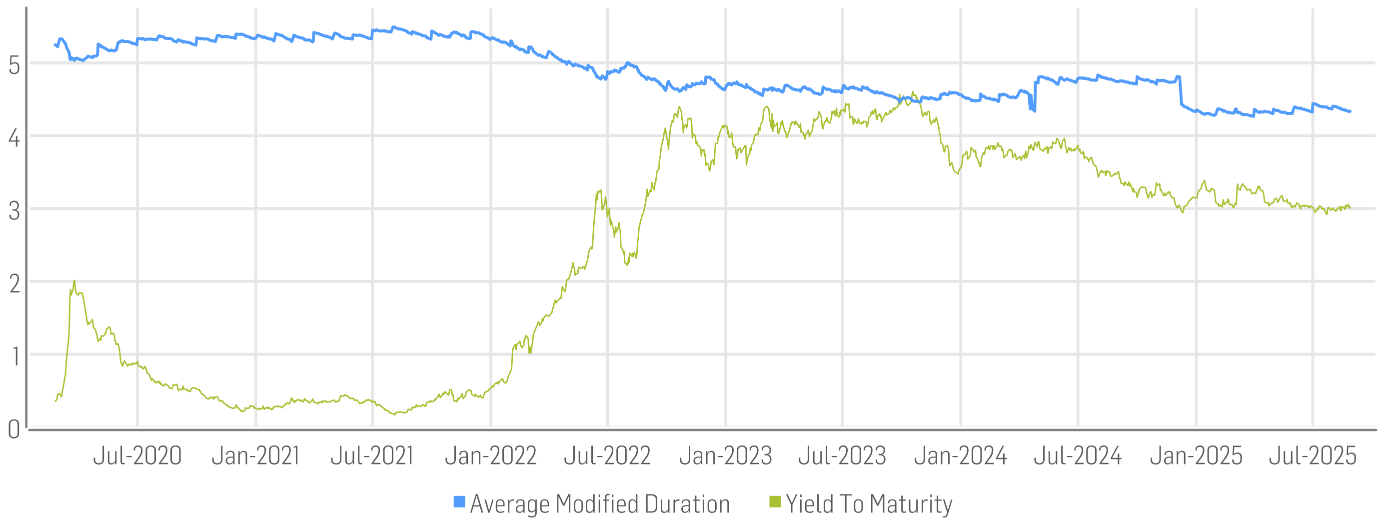

## MATURITY BUCKETS




## 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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