

FACTSHEET - AS OF 30-Apr-2025

Solactive Euro IG Corporate Index

DESCRIPTION

The Solactive Euro IG Corporate Index is a rules-based, market value weighted index engineered to mirror the performance of investment grade bonds denominated in EUR. The issuer's domicile is not relevant. The index is comprised of EUR denominated IG-rated corporate bonds with a time to maturity of at least 12 months. The Index is a Total Return Index, i.e. coupon payments will be reinvested in the index on each rebalancing day. There are 3 currency and currency hedged versions in DKK, NOK and SEK.

HISTORICAL PERFORMANCE



CHARACTERISTICS

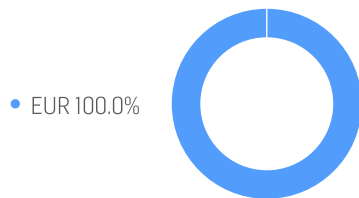
ISIN / WKN	DE000SLA8MS3 / SLA8MS	Base Value / Base Date	972.2 Points / 29.12.2006
Bloomberg / Index RIC	SOLEUIGC Index / .SOLEUIGC	Last Index Value	1119.55
Index Calculator	Solactive AG	Index Members	3926
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	29.12.2006

STATISTICS

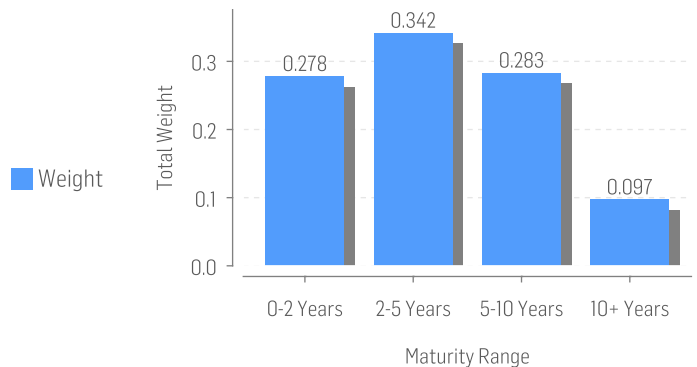
EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	6.22%	6.80%	2.76%	1.06%	66.55%
Performance (p.a.)	6.22%	2.22%	0.55%		2.82%
Volatility (p.a.)	2.82%	4.43%	3.81%	3.09%	3.01%
High	1121.75	1121.75	1161.29	1121.75	1161.29
Low	1053.76	954.00	954.00	1097.47	630.70
Sharpe Ratio*	1.44	0.01	-0.42	0.35	0.22
Max. Drawdown	-1.81%	-9.01%	-17.85%	-1.61%	-17.85%
VaR 95 \ 99	-4.5% \ -6.3%	-6.5% \ -11.1%	-6.0% \ -10.6%		-4.5% \ -9.0%
CVaR 95 \ 99	-6.1% \ -11.0%	-9.5% \ -14.6%	-8.6% \ -13.5%		-7.2% \ -12.3%

* 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



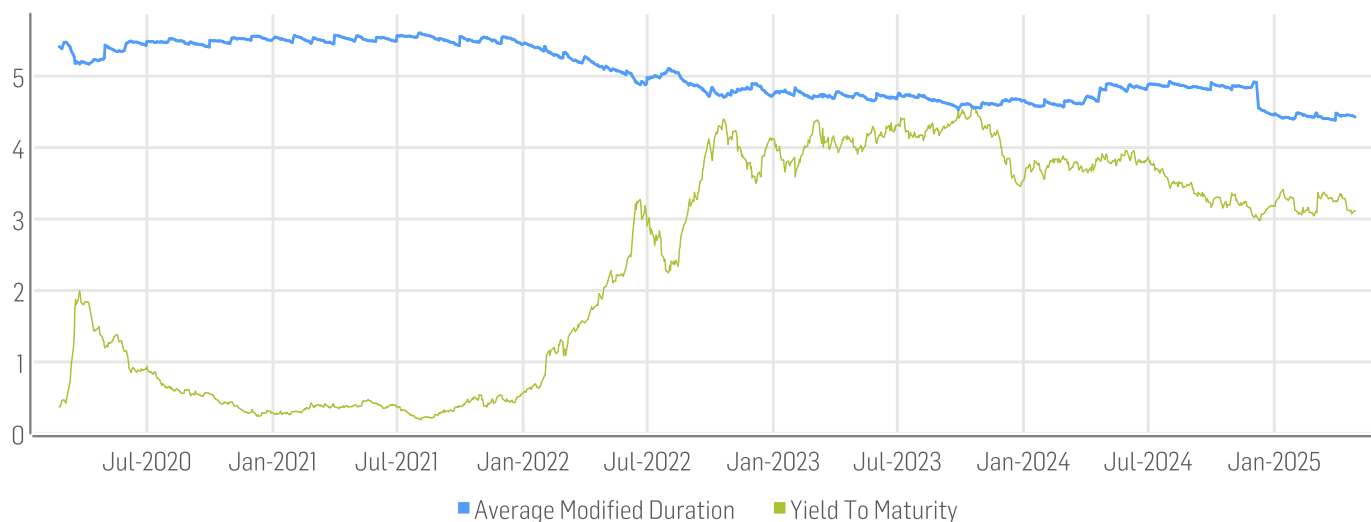
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-Apr-2025

Issuer	Country	Currency	Issuer Weight (%)
CREDIT AGRICOLE S.A.	GB	EUR	1.59%
BNP PARIBAS SA	FR	EUR	1.48%
BANQUE FEDERATIVE DU CREDIT MUTUEL SOCIETE ANONYME	FR	EUR	1.45%
BPCE SOCIETE ANONYME	FR	EUR	1.13%
ING GROEP N.V.	NL	EUR	1.09%
SOCIETE GENERALE SA	FR	EUR	1.02%
BANCO SANTANDER S.A.	ES	EUR	0.96%
INTESA SANPAOLO S.P.A.	IT	EUR	0.86%
ENGIE SA.	FR	EUR	0.86%
UBS GROUP AG	CH	EUR	0.84%

DURATION AND YIELD TO MATURITY



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