

FACTSHEET - AS OF 31-Mar-2026

Solactive Paris Aligned Global Corporate Index

DESCRIPTION

The index aims to track the performance of global investment grade corporate bonds denominated in Euro, British Pound Sterling and US Dollar. The index provides exposure to a portfolio, which is based on ESG climate analysis and is in line with 1.5°C scenario through 2050. To achieve the 1.5°C scenario, the weighted Gross GHG Emissions and GHG Intensity of the underlying subindices and of the index are reduced compared to their respective benchmark indices and over time. On a semi-annual basis, for the selection days in January and July, the Gross GHG Emissions and GHG Intensity of the index are reduced to be in line with a yearly Self-Decarbonization trajectory of at least 7%. The currency distribution of the index matches the currency distribution of the Benchmark Index as closely as permitted by the GHG conditions. The index is calculated in Euro and has 2 currency versions in USD and GBP as well as 3 currency hedged versions in EUR, USD and GBP.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAY46 / SLOAY4	Base Value / Base Date	776.96 Points / 31.12.2014
Bloomberg / Index RIC	SOLGCPA Index / .SOLGCPAB	Last Index Value	1013.86
Index Calculator	Solactive AG	Index Members	8965
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	31.12.2014

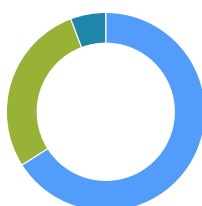
STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	-0.83%	9.96%	3.19%	0.41%	30.49%
Performance (p.a.)	-0.83%	3.21%	0.63%		2.39%
Volatility (p.a.)	5.49%	5.70%	6.47%	5.12%	6.52%
High	1028.16	1054.70	1054.70	1028.16	1054.70
Low	970.90	903.20	903.20	1002.13	776.96
Sharpe Ratio*	-0.50	0.23	-0.20	-0.05	0.07
Max. Drawdown	-5.18%	-7.95%	-13.28%	-2.04%	-13.28%
VaR 95 \ 99	-9.9% \ -16.9%	-8.7% \ -15.1%	-10.2% \ -16.8%		-10.1% \ -17.3%
CVaR 95 \ 99	-15.1% \ -20.7%	-12.8% \ -19.8%	-14.7% \ -20.8%		-15.1% \ -23.1%

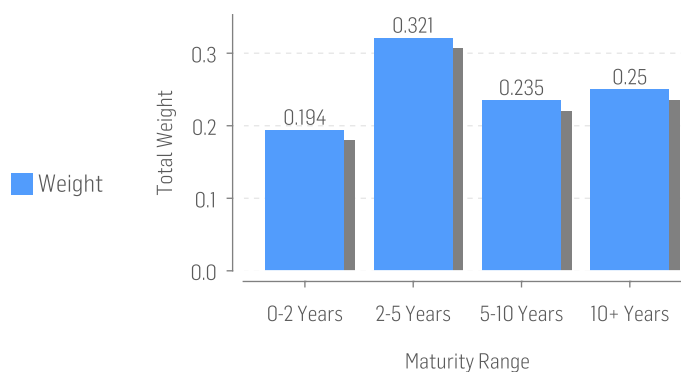
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 66.0%
- EUR 28.3%
- GBP 5.7%



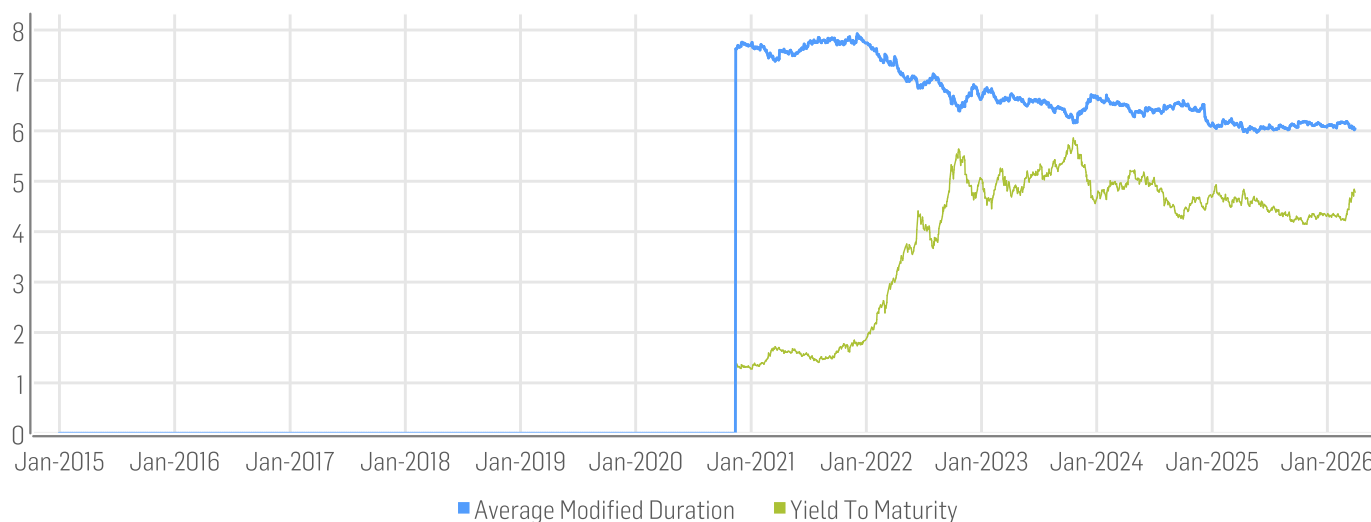
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-Mar-2026

Issuer	Country	Currency	Issuer Weight (%)
MORGAN STANLEY	US	USD	1.68%
VERIZON COMMUNICATIONS INC.	US	USD	1.59%
COMCAST CORPORATION	US	USD	1.56%
JPMORGAN CHASE & CO.	US	USD	1.55%
AT&T INC.	US	USD	1.50%
GOLDMAN SACHS GROUP INC.	US	USD	1.45%
SOUTHERN CALIFORNIA EDISON COMPANY	US	USD	1.44%
AMERICAN WATER CAPITAL CORP.	US	USD	1.40%
VISA INC.	US	USD	1.18%
CITIGROUP INC.	US	USD	1.11%

DURATION AND YIELD TO MATURITY



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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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