

DESCRIPTION

The Solactive ISS Paris Aligned Select Euro Corporate IG Index is a rules-based index, engineered to measure the performance of liquid, euro denominated, investment grade corporate debt. The index provides exposure to a portfolio, which is based on ISS ESG climate analysis and is in line with a 1.5°C scenario through 2050. At the same time the index displays very similar credit and interest rate risk distributions compared to the Benchmark Index, i.e., the Solactive Euro IG Corporate Index (SOLEUIGC). To achieve the 1.5°C scenario, the weighted Greenhouse Gas Emissions and Greenhouse Gas Intensities of the Index are reduced compared to the Benchmark Index. On a semi-annual basis, for the selection days in January and July, both measures are reduced to be in line with a yearly decarbonization rate of at least 7%. The basis for the self-decarbonization trajectory is the respective Base Date (31/01/2022 for Greenhouse Gas Emissions and 31/01/2023 for Greenhouse Gas Intensities). The Index Currency is EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAY79 / SLOAY7	Base Value / Base Date	1000 Points / 18.11.2020
Bloomberg / Index RIC	SOLESPAB Index / .SOLESPAB	Last Index Value	999.56
Index Calculator	Solactive AG	Index Members	998
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	18.11.2020

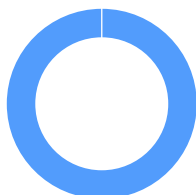
STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	1.82%	13.18%	0.38%	-0.98%	-0.04%
Performance (p.a.)	1.82%	4.21%	0.08%		-0.01%
Volatility (p.a.)	2.18%	2.94%	3.70%	2.92%	3.59%
High	1022.52	1022.52	1022.52	1022.52	1022.52
Low	978.58	880.64	850.74	996.00	850.74
Sharpe Ratio*	-0.05	0.78	-0.50	-2.00	-0.54
Max. Drawdown	-2.59%	-2.59%	-15.81%	-2.59%	-15.81%
VaR 95 \ 99	-3.6% \ -6.1%	-4.6% \ -6.9%	-5.8% \ -10.2%		-5.6% \ -10.2%
CVaR 95 \ 99	-5.6% \ -7.8%	-6.1% \ -9.1%	-8.4% \ -13.2%		-8.2% \ -13.0%

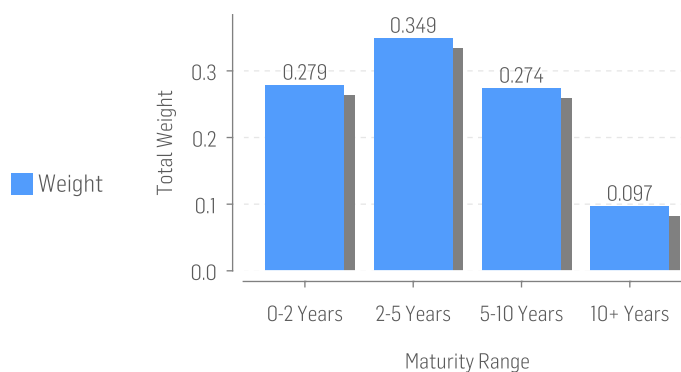
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

• EUR 100.0%



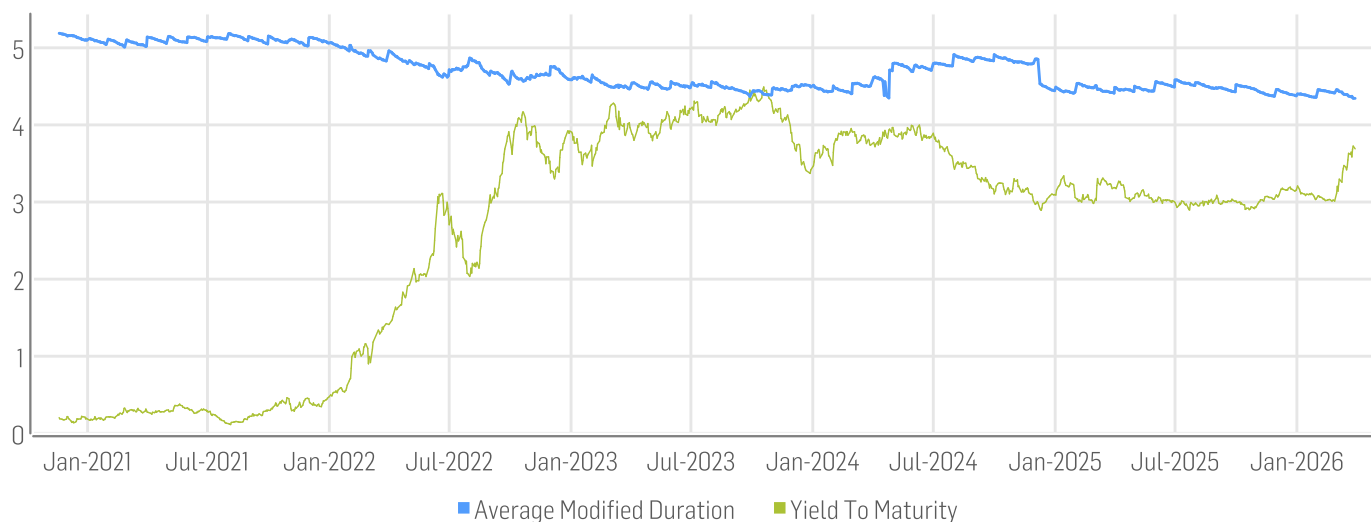
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-Mar-2026

Issuer	Country	Currency	Issuer Weight (%)
TERNA S.P.A.	IT	EUR	2.77%
EUROGRID GMBH	DE	EUR	2.43%
MEDTRONIC GLOBAL HOLDINGS S.C.A.	LU	EUR	2.43%
BANQUE FEDERATIVE DU CREDIT MUTUEL SOCIETE ANONYME	FR	EUR	2.39%
MORGAN STANLEY	US	EUR	2.37%
KERING	FR	EUR	1.95%
BOOKING HOLDINGS INC.	US	EUR	1.91%
GOLDMAN SACHS GROUP INC.	US	EUR	1.86%
VONOVIA SE	NL	EUR	1.70%
UNIBAIL-RODAMCO-WESTFIELD SE	FR	EUR	1.68%

DURATION AND YIELD TO MATURITY



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The index is launched on 18-Nov-2020. 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.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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