

# FACTSHEET - AS OF 31-Mar-2026

## Solactive 360 Euro IG Corporate CTB Index

### DESCRIPTION

The Solactive 360 Euro IG Corporate CTB Index is a rules-based index, engineered to measure the performance of a portfolio of Euro denominated investment grade corporate bonds weighted by ESG characteristics. The index provides exposure to a portfolio that is based on ISS ESG climate analysis and reduces the carbon footprint of the benchmark index (Solactive EUR IG Corporate Index) considerably. At the same time the index displays credit and interest rate risk distributions as well as a sector allocation similar to the benchmark index. The gross ghg emissions of the index are reduced compared to the benchmark index. The target gross ghg emissions of the index is defined by the minimum of a 30% reduction vs the benchmark index's gross ghg emissions on the annual rebalancing date and at least a 7% self decarbonization trajectory as measured from the base date on the annual rebalancing date.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBSN7 / SLOBSN	Base Value / Base Date	1000 Points / 15.04.2021
Bloomberg / Index RIC	SBV360ET Index / .SBV360ET	Last Index Value	972.13
Index Calculator	Solactive AG	Index Members	978
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	28.06.2021

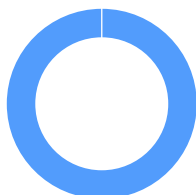
## STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	1.45%	12.31%	-2.67%	-1.04%	-2.88%
Performance (p.a.)	1.45%	3.95%	-0.54%		-0.59%
Volatility (p.a.)	2.27%	3.17%	3.91%	2.95%	3.92%
High	995.01	995.01	1014.32	995.01	1014.32
Low	955.15	863.32	830.50	968.66	830.50
Sharpe Ratio*	-0.21	0.63	-0.63	-2.06	-0.64
Max. Drawdown	-2.65%	-2.65%	-18.12%	-2.65%	-18.12%
VaR 95 \ 99	-3.8% \ -6.4%	-5.0% \ -6.9%	-6.0% \ -10.6%		-6.0% \ -10.6%
CVaR 95 \ 99	-5.8% \ -7.8%	-6.5% \ -9.9%	-8.7% \ -13.8%		-8.7% \ -13.8%

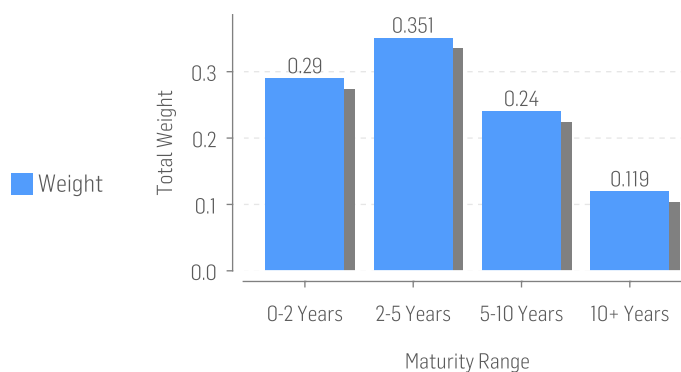
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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



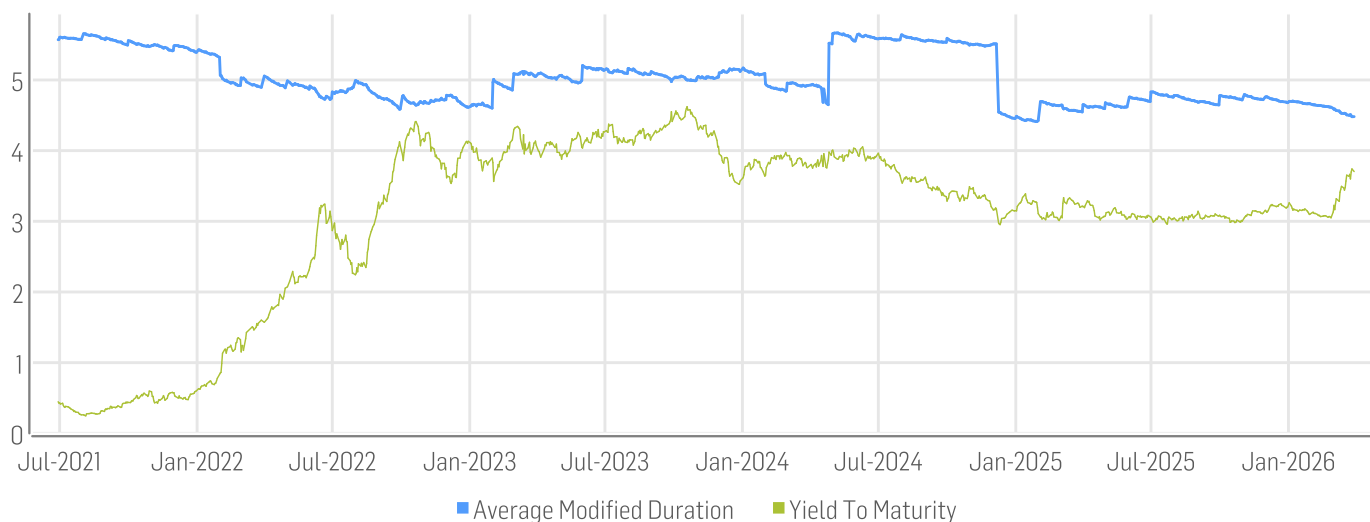
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-Mar-2026

Issuer	Country	Currency	Issuer Weight (%)
ORANGE SA	FR	EUR	3.10%
TELEFONICA EMISIONES SA	ES	EUR	2.59%
SVENSKA HANDELSBANKEN AB	SE	EUR	2.55%
MEDIOBANCA BANCA DI CREDITO FINANZIARIO S.P.A	IT	EUR	1.52%
MORGAN STANLEY	US	EUR	1.49%
KONINKLIJKE PHILIPS N.V.	NL	EUR	1.05%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	NL	EUR	1.04%
DEUTSCHE TELEKOM AG	DE	EUR	1.04%
KLEPIERRE SA	FR	EUR	1.03%
ORSTED A/S	DK	EUR	1.03%

## DURATION AND YIELD TO MATURITY



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The index is launched on 15-Apr-2021. 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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