

# FACTSHEET - AS OF 31-Mar-2026

## Solactive UmweltBank Green & Social Bond EUR IG 0-5 Year Index



### DESCRIPTION

The Solactive UmweltBank Green & Social Bond EUR IG 0-5 Year Index is a rules-based index, engineered to reflect the performance of green, social and sustainable investment grade bonds denominated in EUR, filtered for UmweltBank's sustainability criteria. These criteria include, among others, the EU PAB criteria for corporates as well as country-specific requirements for government issuers. The bond weights are capped in a way to maintain diversification among countries and issuers.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOPQJ9 / SLOPQJ	Base Value / Base Date	1000 Points / 12.06.2025
Bloomberg / Index RIC	SOLUGSSS Index / .SOLUGSSS	Last Index Value	1003.22
Index Calculator	Solactive AG	Index Members	344
Index Type	Total Return	Calculation	08:00 am to 11:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	31.01.2020

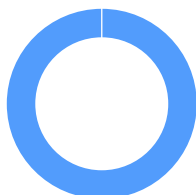
## STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	1.40%	10.18%	2.84%	-0.59%	0.32%
Performance (p.a.)	1.40%	3.28%	0.56%		0.40%
Volatility (p.a.)	1.38%	1.65%	2.08%	2.00%	1.44%
High	1019.34	1019.34	1019.34	1019.34	1019.34
Low	989.36	908.35	895.79	1000.49	998.88
Sharpe Ratio*	-0.38	0.82	-0.66	-2.14	-1.06
Max. Drawdown	-1.85%	-1.85%	-8.41%	-1.85%	-1.85%
VaR 95 \ 99	-2.2% \ -4.5%	-2.3% \ -4.4%	-3.3% \ -5.6%		-2.4% \ -4.5%
CVaR 95 \ 99	-3.9% \ -5.2%	-3.5% \ -5.3%	-4.7% \ -6.8%		-4.2% \ -5.2%

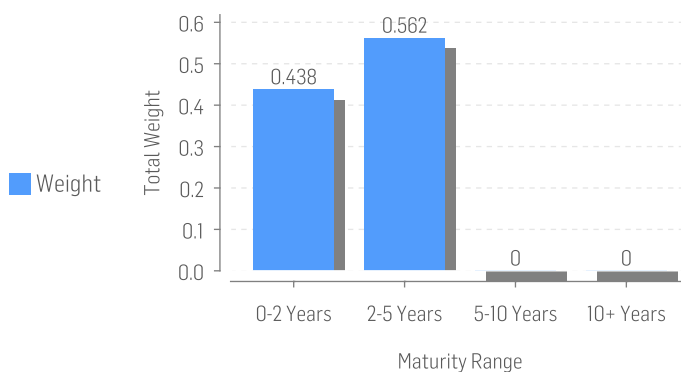
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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



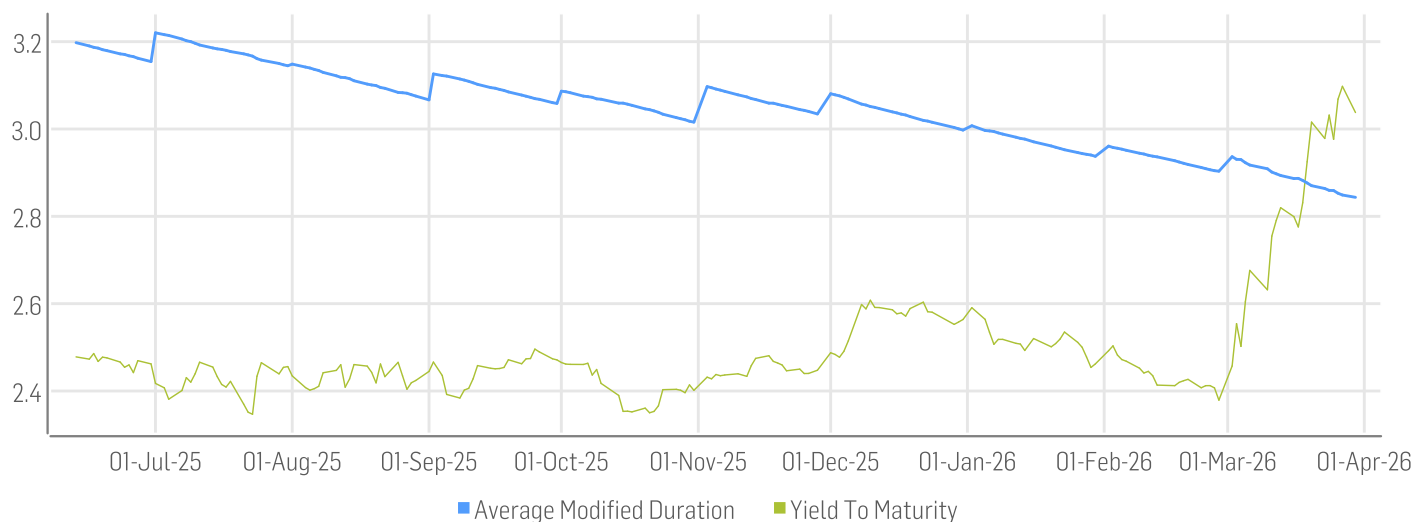
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-Mar-2026

Issuer	Country	Currency	Issuer Weight (%)
KFW	DE	EUR	8.48%
EUROPEAN UNION	SNAT	EUR	8.38%
GOVERNMENT OF GERMANY	DE	EUR	8.11%
EUROPEAN INVESTMENT BANK	LU	EUR	6.61%
CAISSE DAMORTISSEMENT DE LA DETTE SOCIALE	FR	EUR	4.19%
NRW.BANK	DE	EUR	2.42%
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	SNAT	EUR	2.19%
GOVERNMENT OF AUSTRIA	AT	EUR	2.03%
AFRICAN DEVELOPMENT BANK	SNAT	EUR	1.63%
INSTITUTO DE CREDITO OFICIAL	ES	EUR	1.28%

## DURATION AND YIELD TO MATURITY



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The index is launched on 12-Jun-2025. 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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