

# FACTSHEET - AS OF 31-Mar-2026

## Solactive USD Investment Grade Corporate Index

### DESCRIPTION

The Solactive USD IG Corporate Index is a rules-based, market value weighted index engineered to mirror the performance of investment grade bonds denominated in USD. The issuer's domicile is not relevant. The index is comprised of USD denominated IG-rated corporate bonds with a time to maturity of at least 18 months. The Index is a Total Return Index, i.e. coupon payments will be reinvested in the index on each rebalancing day. There are five currency and currency hedged versions in GBP, DKK, EUR, NOK and SEK.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3B58 / SLA3B5	Base Value / Base Date	1000 Points / 31.01.2005
Bloomberg / Index RIC	SOLUSIGC Index / .SOLUSIGC	Last Index Value	2297.41
Index Calculator	Solactive AG	Index Members	9024
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	USD	Backtest Start Date	31.01.2005

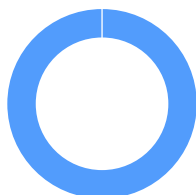
## STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	4.84%	15.48%	4.14%	-0.47%	129.74%
Performance (p.a.)	4.85%	4.91%	0.81%		4.01%
Volatility (p.a.)	4.49%	5.61%	6.33%	4.42%	5.74%
High	2345.07	2345.07	2345.07	2345.07	2345.07
Low	2134.55	1882.13	1805.94	2277.89	956.06
Sharpe Ratio*	0.27	0.23	-0.45	-1.25	0.07
Max. Drawdown	-2.93%	-6.62%	-22.28%	-2.86%	-22.28%
VaR 95 \ 99	-6.7% \ -10.8%	-9.2% \ -12.8%	-10.6% \ -15.7%		-8.9% \ -14.9%
CVaR 95 \ 99	-10.1% \ -17.5%	-11.9% \ -15.8%	-13.9% \ -19.1%		-13.2% \ -21.0%

\* 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).

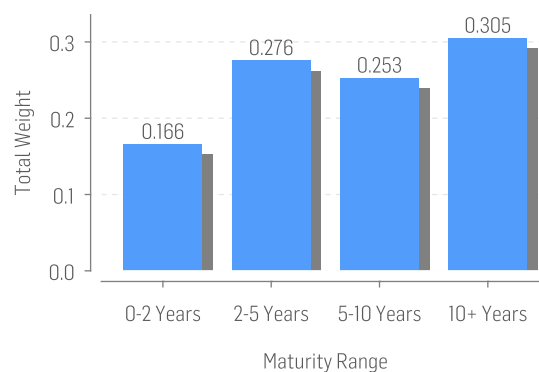
## COMPOSITION BY CURRENCIES

• USD 100.0%



## MATURITY BUCKETS

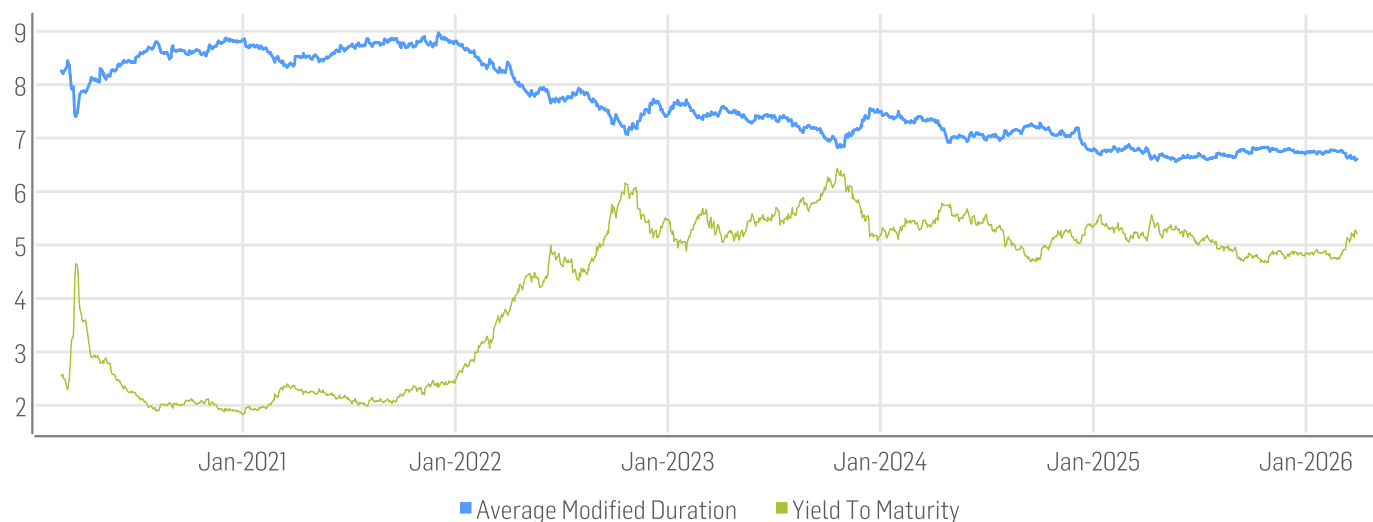
■ Weight



## TOP COMPONENTS AS OF 31-Mar-2026

Issuer	Country	Currency	Issuer Weight (%)
JPMORGAN CHASE & CO.	US	USD	2.10%
BANK OF AMERICA CORPORATION	US	USD	1.87%
MORGAN STANLEY	US	USD	1.65%
GOLDMAN SACHS GROUP INC.	US	USD	1.49%
WELLS FARGO & COMPANY	US	USD	1.35%
ORACLE CORPORATION	US	USD	1.26%
CITIGROUP INC.	US	USD	1.20%
HSBC HOLDINGS PLC	GB	USD	1.04%
AT&T INC.	US	USD	0.95%
VERIZON COMMUNICATIONS INC.	US	USD	0.83%

## DURATION AND YIELD TO MATURITY



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