

FACTSHEET - AS OF 30-Jun-2025

Solactive ISS ESG Screened USD EUR SEK NOK High Yield TR Index



DESCRIPTION

The Solactive ISS ESG Screened USD EUR SEK NOK High Yield TR Index aims to mirror the performance of ESG Screened 0 – 10 year high yield corporate bonds denominated in USD, EUR, SEK, and NOK. The index is denominated in SEK.

On each selection day, index components are weighted by market value based on the last evaluated bid prices and accrued interest. Two business days before the rebalance day, no issuer may exceed a 1% weight, with any excess reallocated proportionally among the remaining bonds.

HISTORICAL PERFORMANCE



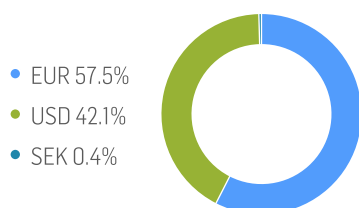
CHARACTERISTICS

ISIN / WKN	DE000SLOBTL9 / SLOBTL	Base Value / Base Date	1000 Points / 28.04.2022
Bloomberg / Index RIC	/ .SOLCUESN	Last Index Value	1231.97
Index Calculator	Solactive AG	Index Members	523
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	SEK	Backtest Start Date	28.04.2022

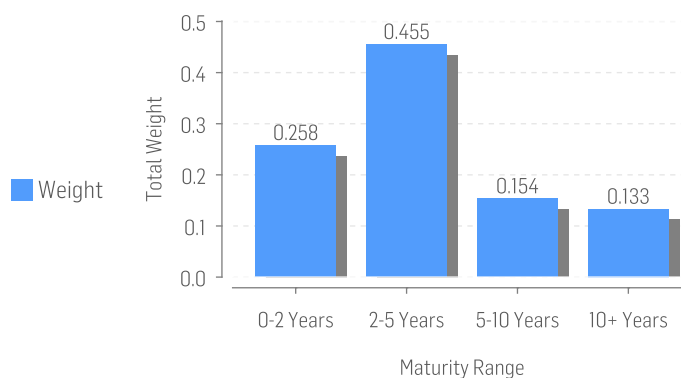
STATISTICS

SEK	1Y	3Y	5Y	YTD	Since Inception
Performance	3.30%	28.22%		-3.83%	23.88%
Performance (p.a.)	3.30%	8.64%			6.98%
Volatility (p.a.)	8.15%	8.14%		9.70%	8.14%
High	1294.14	1294.14		1294.14	1294.14
Low	1176.73	960.85		1176.73	960.85
Max. Drawdown	-9.07%	-9.07%		-9.07%	-9.07%
VaR 95 \ 99	-12.8% \ -24.8%	-12.8% \ -21.3%			-12.7% \ -21.3%
CVaR 95 \ 99	-19.7% \ -27.1%	-18.4% \ -28.8%			-18.1% \ -28.8%

COMPOSITION BY CURRENCIES



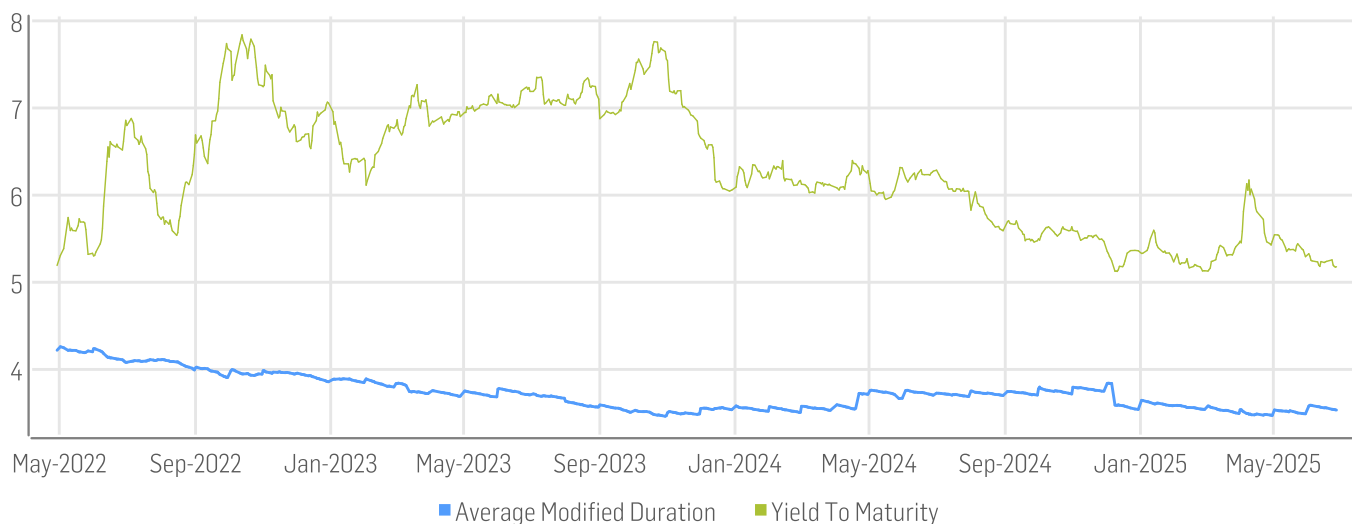
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-Jun-2025

Issuer	Country	Currency	Issuer Weight (%)
CPI PROPERTY GROUP S.A.	LU	EUR	1.04%
BAYER AG	DE	EUR	1.03%
TELEFONICA EUROPE BV	NL	EUR	1.02%
VERISURE HOLDING AB	SE	EUR	1.02%
SOFTBANK GROUP CORP.	JP	EUR	1.02%
MUNDYS S.P.A.	IT	EUR	1.02%
VALEO SE	FR	EUR	1.01%
CELANESE US HOLDINGS LLC	US	USD	1.01%
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV	NL	EUR	1.01%
INFRASTRUTTURE WIRELESS ITALIANE S.P.A.	IT	EUR	1.01%

DURATION AND YIELD TO MATURITY



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