

FACTSHEET - AS OF 31-May-2024

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

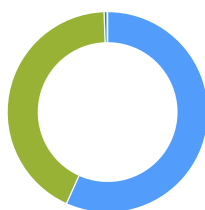
ISIN / WKN	DE000SLOBTL9 / SLOBTL	Base Value / Base Date	1000 Points / 28.04.2022
Bloomberg / Index RIC	/.SOLCUESN	Last Index Value	1186.56
Index Calculator	Solactive AG	Index Members	524
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	SEK	Backtest Start Date	28.04.2022

STATISTICS

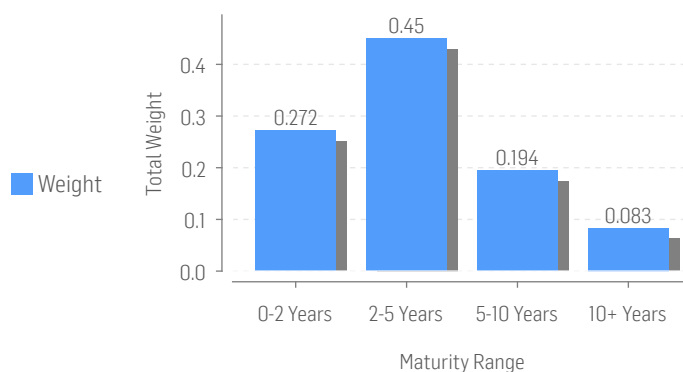
SEK	1Y	3Y	5Y	YTD	Since Inception
Performance	7.64%			5.14%	19.31%
Performance (p.a.)	7.62%				8.81%
Volatility (p.a.)	7.57%			6.41%	8.15%
High	1219.25			1219.25	1219.25
Low	1079.57			1128.54	960.85
Max. Drawdown	-4.36%			-2.68%	-5.27%
VaR 95 \ 99	-11.8% \ -17.5%				-12.7% \ -18.6%
CVaR 95 \ 99	-15.6% \ -20.7%				-17.5% \ -27.8%

COMPOSITION BY CURRENCIES

- EUR 56.7%
- USD 42.7%
- SEK 0.5%
- NOK 0.1%



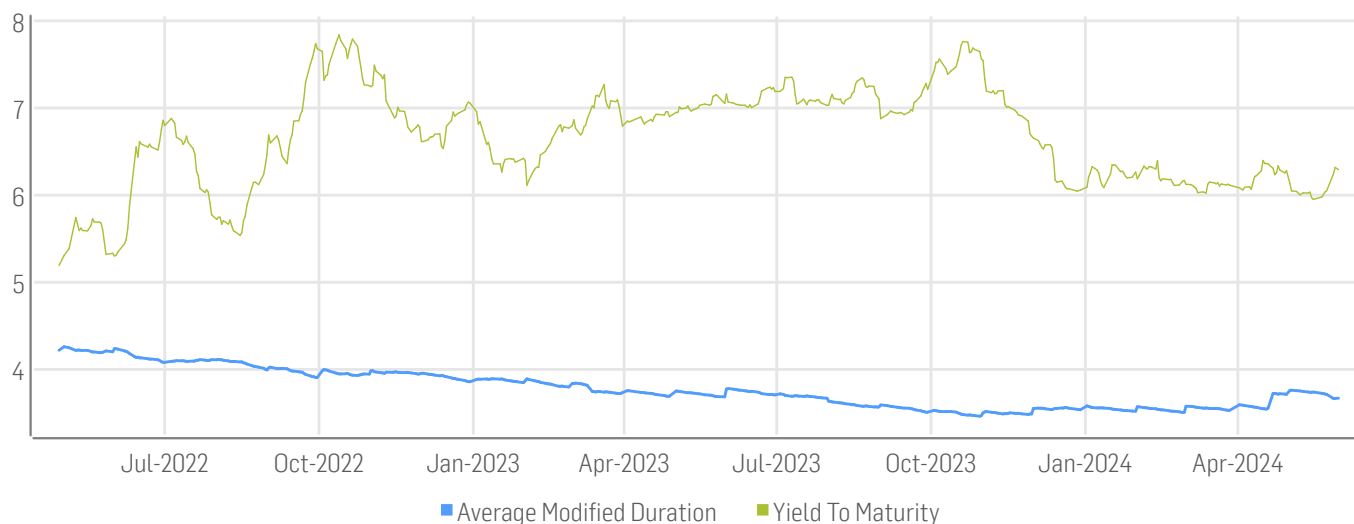
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
SOFTBANK GROUP CORP.	JP	EUR	1.03%
BAYER AKTIENGESELLSCHAFT	DE	EUR	1.02%
BANCO DE CREDITO SOCIAL COOPERATIVO SA	ES	EUR	1.02%
NAVIENT CORPORATION	US	USD	1.02%
NEWELL BRANDS INC	US	USD	1.02%
NATIONAL BANK OF GREECE S.A.	GR	EUR	1.01%
ILIAD SA	FR	EUR	1.01%
WESTERN DIGITAL CORPORATION	US	USD	1.01%
PILGRIMS PRIDE CORPORATION	US	USD	1.01%
BPER BANCA S.P.A.	IT	EUR	1.01%

DURATION AND YIELD TO MATURITY



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