

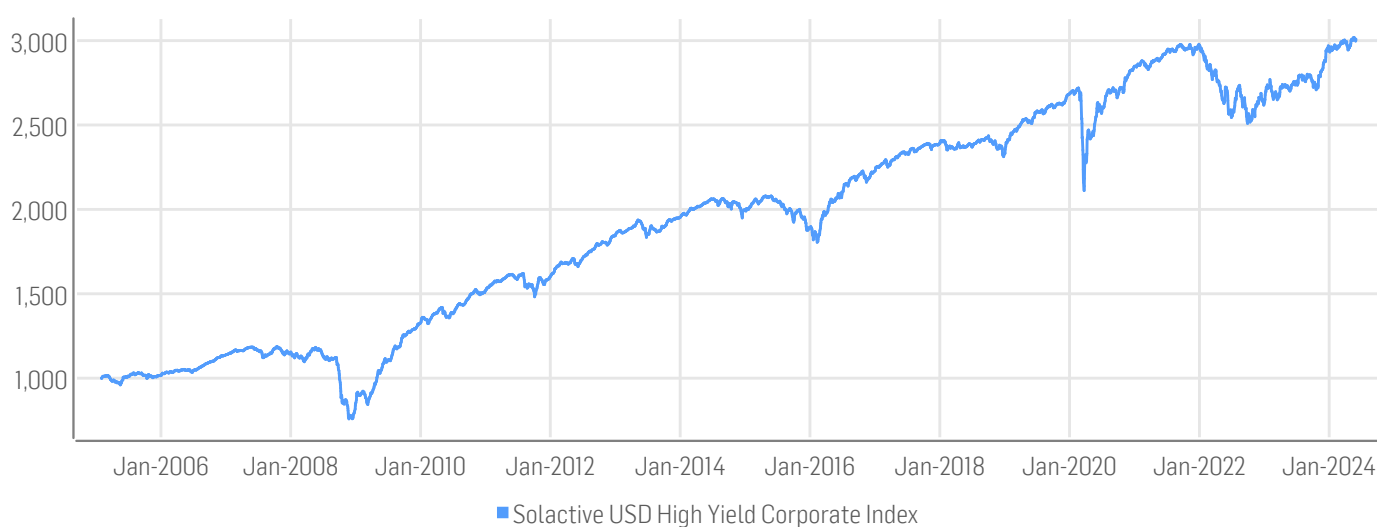
FACTSHEET - AS OF 31-May-2024

Solactive USD High Yield Corporate Index

DESCRIPTION

The Solactive USD HY Corporate Index is a rules-based, market value weighted indices and engineered to mirror the performance of bonds with a high-yield rating denominated in USD. The issuer's domicile is not relevant. The index is comprised of USD denominated high yield 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 four currency versions in DKK, NOK, SEK and EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2XA1 / SLA2XA	Base Value / Base Date	1000 Points / 31.01.2005
Bloomberg / Index RIC	SOLUSHYC Index / .SOLUSHYC	Last Index Value	3009.22
Index Calculator	Solactive AG	Index Members	1721
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

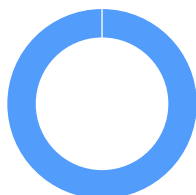
STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	10.90%	3.98%	19.91%	1.45%	200.92%
Performance (p.a.)	10.87%	1.31%	3.70%		5.87%
Volatility (p.a.)	4.49%	5.75%	7.00%	3.53%	5.57%
High	3018.57	3018.57	3018.57	3018.57	3018.57
Low	2708.45	2509.08	2111.22	2932.15	758.58
Sharpe Ratio*	1.23	-0.70	-0.23	-0.52	0.10
Max. Drawdown	-3.30%	-15.74%	-22.36%	-1.96%	-36.10%
VaR 95 \ 99	-6.2% \ -10.3%	-9.4% \ -15.2%	-9.3% \ -19.1%		-6.9% \ -16.5%
CVaR 95 \ 99	-8.7% \ -12.5%	-13.2% \ -19.9%	-17.1% \ -37.8%		-13.8% \ -28.3%

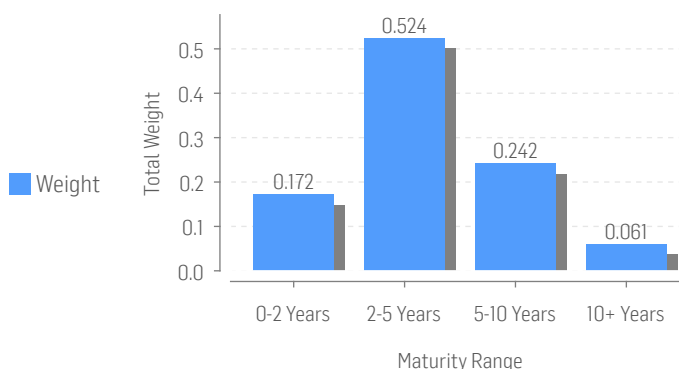
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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



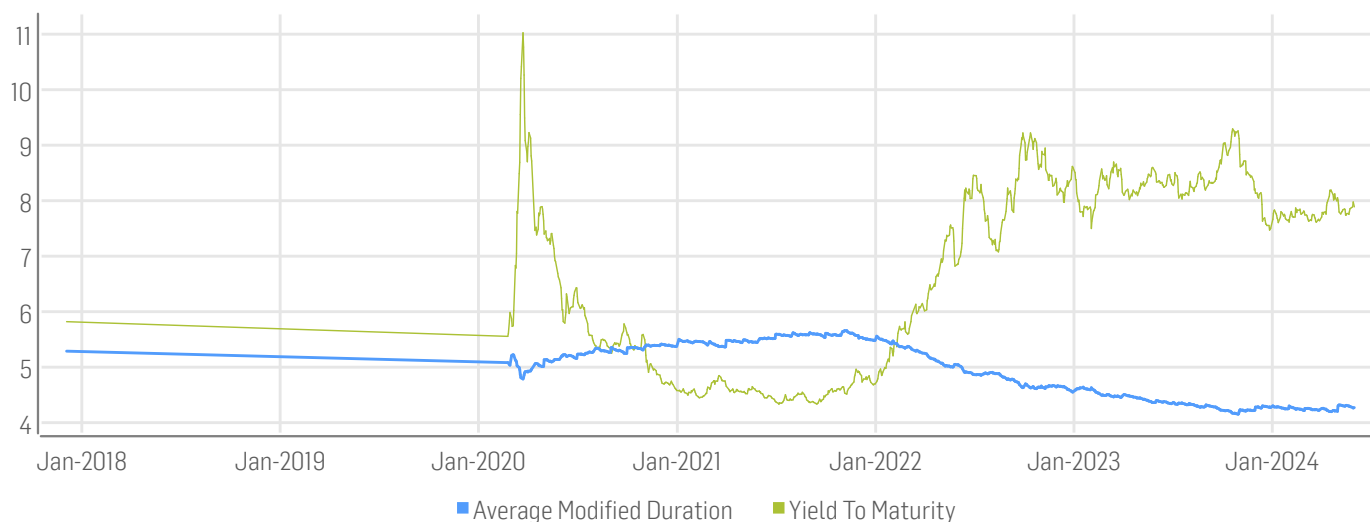
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
FORD MOTOR CREDIT COMPANY LLC	US	USD	2.27%
CCO HOLDINGS LLC	US	USD	1.61%
CHARTER COMMUNICATIONS OPERATING. LLC	US	USD	1.47%
TRANSDIGM INC.	US	USD	1.07%
CENTENE CORPORATION	US	USD	1.06%
CHARTER COMMUNICATIONS OPERATING CAPITAL CORP.	US	USD	0.99%
OCCIDENTAL PETROLEUM CORPORATION	US	USD	0.93%
TENET HEALTHCARE CORPORATION	US	USD	0.91%
CSC HOLDINGS LLC	US	USD	0.79%
PARAMOUNT GLOBAL	US	USD	0.78%

DURATION AND YIELD TO MATURITY



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