

# FACTSHEET - AS OF 28-Feb-2025

## 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	3263.90
Index Calculator	Solactive AG	Index Members	1791
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

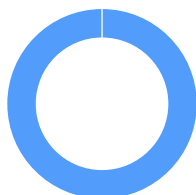
## STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	10.06%	14.34%	23.27%	2.09%	226.39%
Performance (p.a.)	10.04%	4.57%	4.27%		6.07%
Volatility (p.a.)	2.85%	5.66%	7.00%	2.66%	5.49%
High	3264.23	3264.23	3264.23	3264.23	3264.23
Low	2944.57	2509.08	2111.22	3188.32	758.58
Sharpe Ratio*	2.00	0.04	-0.01	3.50	0.32
Max. Drawdown	-1.96%	-12.25%	-21.55%	-0.69%	-36.10%
VaR 95 \ 99	-4.5% \ -8.8%	-9.3% \ -15.2%	-9.0% \ -19.1%		-6.8% \ -16.4%
CVaR 95 \ 99	-6.2% \ -9.3%	-13.1% \ -19.9%	-17.0% \ -37.8%		-13.5% \ -27.9%

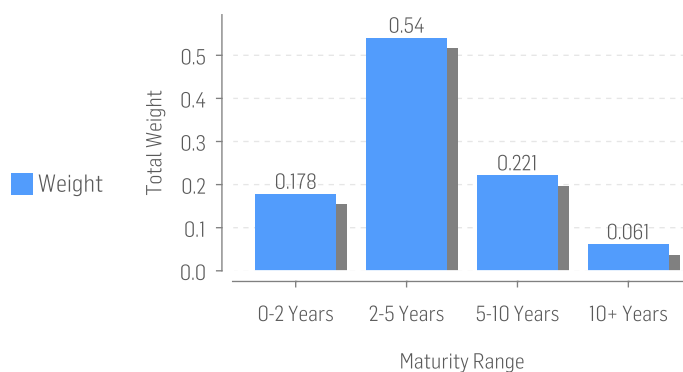
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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



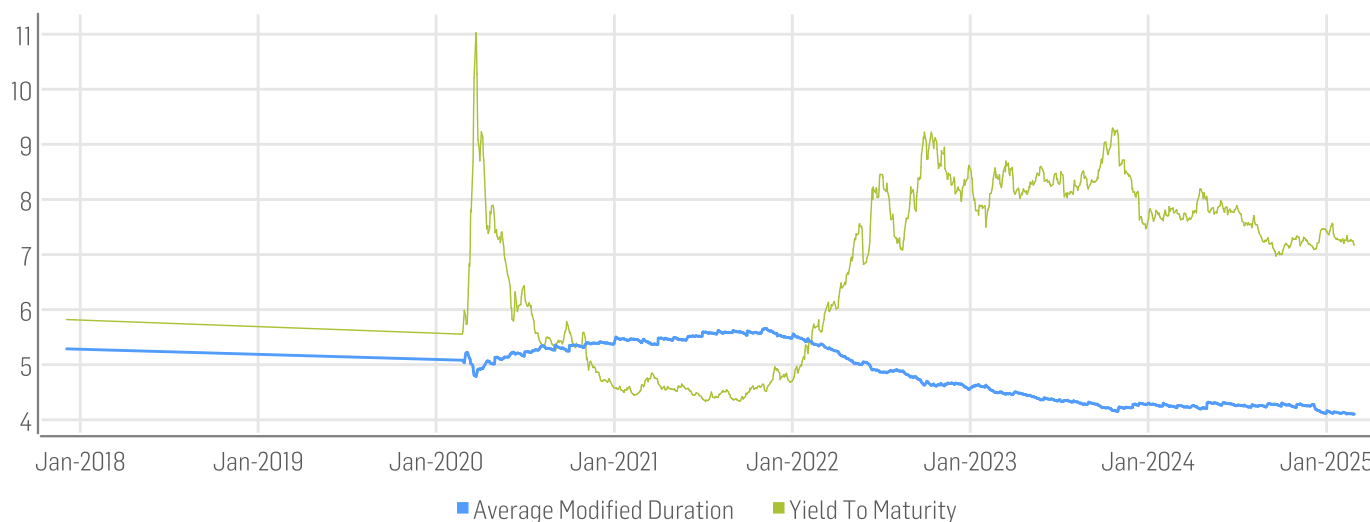
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 28-Feb-2025

Issuer	Country	Currency	Issuer Weight (%)
CHARTER COMMUNICATIONS OPERATING. LLC	US	USD	2.61%
FORD MOTOR CREDIT COMPANY LLC	US	USD	2.31%
CCO HOLDINGS LLC	US	USD	1.56%
OCCIDENTAL PETROLEUM CORPORATION	US	USD	1.12%
TRANSDIGM INC.	US	USD	1.10%
CENTENE CORPORATION	US	USD	1.00%
CSC HOLDINGS LLC	US	USD	0.89%
PARAMOUNT GLOBAL	US	USD	0.88%
TENET HEALTHCARE CORPORATION	US	USD	0.85%
VENTURE GLOBAL LNG INC.	US	USD	0.82%

## DURATION AND YIELD TO MATURITY



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