

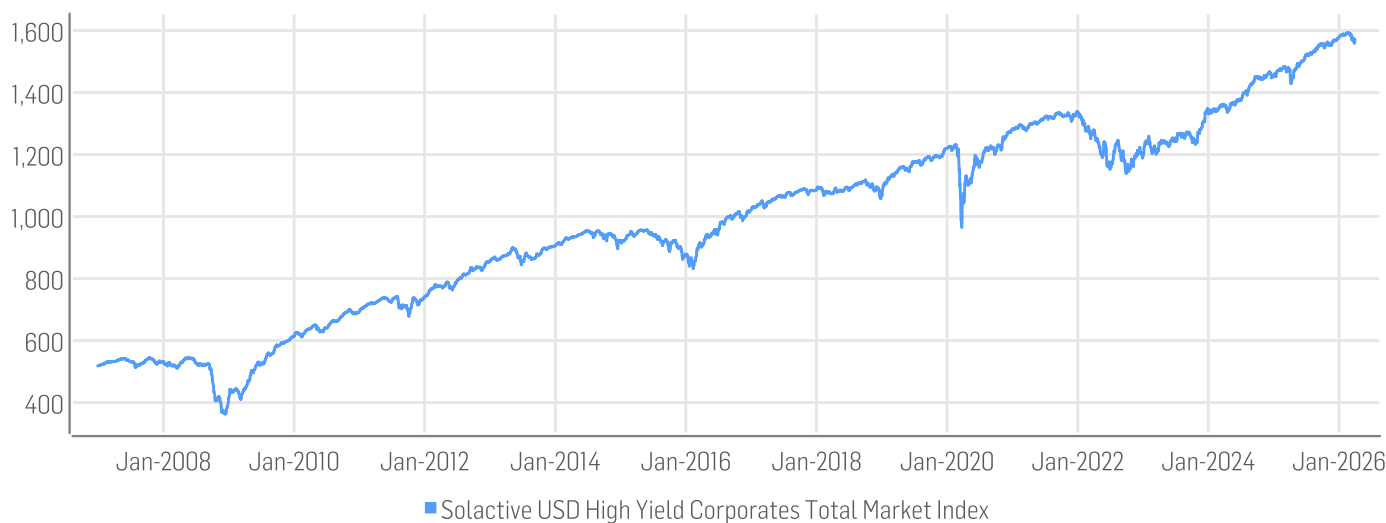
DESCRIPTION

The Solactive USD High Yield Corporates Total Market Index is a rules-based, market value-weighted index designed to reflect the performance of high-yield, USD-denominated corporate bonds, irrespective of the issuers' domicile. The Solactive USD High Yield Corporates Total Market Index is distributed as a Total Return Index.

The selection of index components follows strict criteria. Only corporate debt is considered, excluding various types such as government debt, municipal bonds, and private placements except for 144A series. Eligible bonds include fixed coupon, step-up bonds, MTNs, callable and puttable bonds, and 144A securities, while zero coupon, convertible, and inflation-linked bonds are excluded. Covered bonds/notes are also excluded. Bonds from developed markets, as classified by Solactive, are accepted. Additionally, eligible bonds must have a credit rating from at least one of the three major rating agencies (Standard & Poor's, Moody's, or Fitch), with a composite rating ranging from BB+ to C, ensuring a consistent level of credit risk reflective of the high-yield nature of the index.

The index is a market cap-weighted index, where index components are weighted based on market value using the last evaluated bid price and accrued interest on each selection day. Issuer weights are capped at 3%, with excess weights redistributed proportionally among issuers below this threshold. This process iterates until no issuer exceeds the 3% cap, resulting in final issuer capped weights.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|-----------------------|----------------------------|------------------------|---|
| ISIN / WKN | DE000SLA2M23 / SLA2M2 | Base Value / Base Date | 1000 Points / 31.08.2016 |
| Bloomberg / Index RIC | SOLHYCTM Index / .SOLHYCTM | Last Index Value | 1571.88 |
| Index Calculator | Solactive AG | Index Members | 1250 |
| Index Type | Total Return | Calculation | 8:00 am to 23:05 pm (CET), every 15 seconds |
| Index Currency | USD | Backtest Start Date | 29.12.2006 |

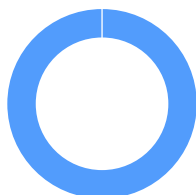
STATISTICS

| USD | 1Y | 3Y | 5Y | YTD | Since Inception |
|--------------------|----------------|----------------|-----------------|---------|-----------------|
| Performance | 7.03% | 27.16% | 21.84% | -0.39% | 57.19% |
| Performance (p.a.) | 7.03% | 8.34% | 4.03% | | 4.83% |
| Volatility (p.a.) | 3.40% | 3.74% | 5.16% | 3.16% | 5.81% |
| High | 1593.07 | 1593.07 | 1593.07 | 1593.07 | 1593.07 |
| Low | 1429.07 | 1225.89 | 1138.67 | 1559.12 | 964.99 |
| Sharpe Ratio* | 1.00 | 1.26 | 0.08 | -1.65 | 0.21 |
| Max. Drawdown | -3.05% | -3.70% | -14.94% | -2.13% | -21.66% |
| VaR 95 \ 99 | -4.8% \ -13.3% | -5.0% \ -9.3% | -8.4% \ -14.9% | | -7.3% \ -15.7% |
| CVaR 95 \ 99 | -8.8% \ -18.0% | -8.1% \ -13.5% | -12.6% \ -19.8% | | -14.0% \ -28.9% |

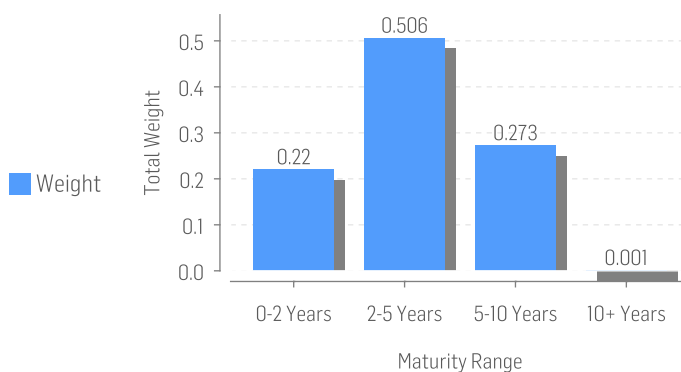
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 31-Mar-2026

| Issuer | Country | Currency | Issuer Weight (%) |
|------------------------------------|---------|----------|-------------------|
| CCO HOLDINGS LLC | US | USD | 2.16% |
| TRANSDIGM INC. | US | USD | 1.80% |
| TENET HEALTHCARE CORPORATION | US | USD | 1.14% |
| VENTURE GLOBAL LNG INC. | US | USD | 1.08% |
| VENTURE GLOBAL PLAQUEMINES LNG LLC | US | USD | 0.94% |
| CSC HOLDINGS LLC | US | USD | 0.93% |
| ONEMAIN FINANCE CORPORATION | US | USD | 0.90% |
| NRG ENERGY INC. | US | USD | 0.86% |
| CELANESE US HOLDINGS LLC | US | USD | 0.80% |
| IRON MOUNTAIN INCORPORATED | US | USD | 0.77% |

DURATION AND YIELD TO MATURITY



DISCLAIMER

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The index is launched on 31-Aug-2016. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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