

FACTSHEET - AS OF 07-Apr-2026

Solactive Lloyd Focused Equity Index TR

DESCRIPTION

Representation of securities with strong and sustainable earning power trading at a price that provides a margin of safety over their intrinsic value.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKY0	Base Value / Base Date	1000 Points / 06.02.2024
Bloomberg / Reuters	SFEPTRT Index/ .SFEPTRT	Last Price	1156.08
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 06.02.2024
Index Members	31		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.00%	-5.57%	-3.17%	17.57%	-3.42%	14.69%
Performance (p.a.)						6.65%
Volatility (p.a.)	13.05%	11.86%	11.15%	10.74%	12.06%	12.52%
High	1204.21	1242.68	1242.68	1242.68	1242.68	1242.68
Low	1129.80	1129.80	1129.80	970.86	1129.80	929.58
Sharpe Ratio*	-3.28	-2.06	-0.90	1.32	-1.32	0.24
Max. Drawdown	-6.18%	-9.08%	-9.08%	-9.08%	-9.08%	-16.88%
VaR 95 \ 99				-16.1% \ -29.5%		-19.9% \ -31.2%
CVaR 95 \ 99				-22.3% \ -31.1%		-29.1% \ -48.5%

* 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).

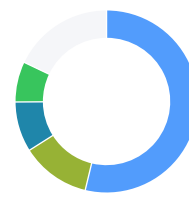
COMPOSITION BY CURRENCIES

- USD 62.1%
- EUR 11.1%
- HKD 8.9%
- GBp 8.9%
- Others 9.1%



COMPOSITION BY COUNTRIES

- US 53.8%
- CH 12.3%
- GB 8.9%
- KY 7.1%
- Others 17.9%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
LLOYD USD Cash	LLOYDUSD UN Equity	US	USD	7.11%
CHUBB LTD	CB UN Equity	CH	USD	6.36%
SHELL PLC-W/I-ADR	SHEL UN Equity	US	USD	5.77%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	5.74%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.28%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBp	4.60%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	4.45%
SUNBELT RENTAL HOLDINGS INC	SUNB UN Equity	US	USD	4.16%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.15%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	3.99%

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