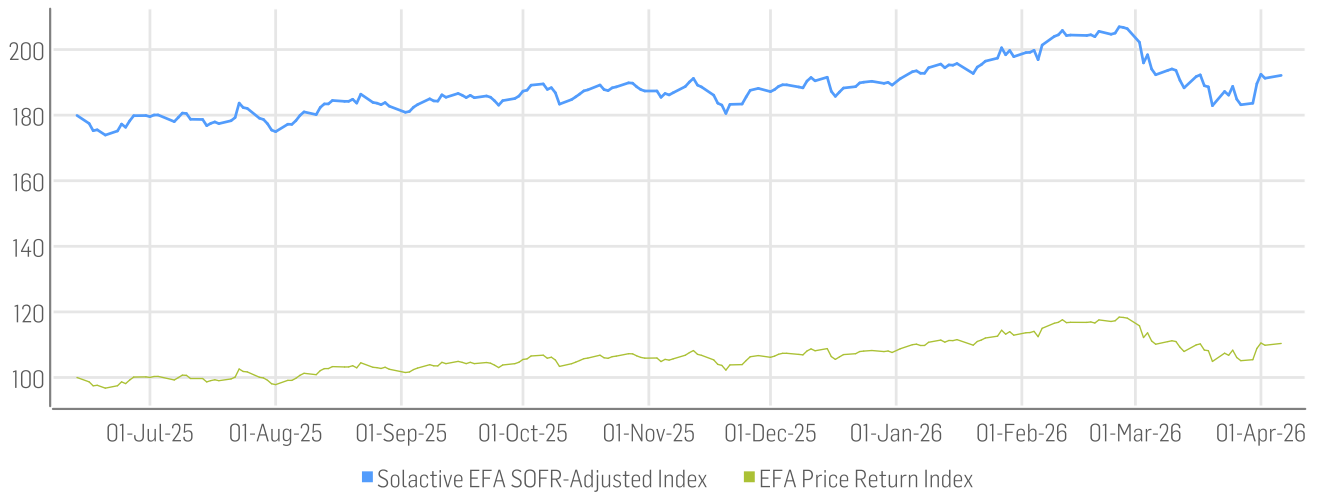


FACTSHEET - AS OF 06-Apr-2026

Solactive EFA SOFR-Adjusted Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOQ1U1 / SLOQ1U	Base Value / Base Date	100 Points / 02.01.2003
Bloomberg / Reuters	SOLEFASA Index / .SOLEFASA	Last Price	192.12
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Excess Return	Calculation	09:00am EST- 04:52pm EST
Index Currency	USD	History	Available daily back to 02.01.2003
Index Members	2		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.10%	-0.72%	1.99%	19.75%	1.56%	92.12%
Performance (p.a.)						2.85%
Volatility (p.a.)	24.93%	19.46%	16.25%	14.43%	19.25%	20.90%
High	194.08	206.95	206.95	206.95	206.95	219.61
Low	182.88	182.88	180.51	160.43	182.88	78.63
Sharpe Ratio*	-0.19	-0.34	0.03	1.14	0.13	-0.04
Max. Drawdown	-5.77%	-11.63%	-11.63%	-11.63%	-11.63%	-64.20%
VaR 95 \ 99				-22.4% \ -36.0%		-31.2% \ -59.6%
CVaR 95 \ 99				-32.7% \ -49.7%		-51.3% \ -92.6%

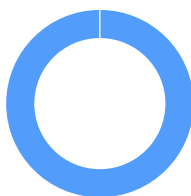
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - GBS - EFA Price Return Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.21%	0.19%	3.95%		2.56%	10.38%
Performance (p.a.)						12.91%
Volatility (p.a.)	24.36%	19.02%	15.89%		18.70%	14.40%
High	297.66	316.98	316.98		316.98	316.98
Low	280.77	280.77	273.72		280.77	258.99
Sharpe Ratio*	-0.04	-0.15	0.28		0.35	0.64
Max. Drawdown	-5.67%	-11.42%	-11.42%		-11.42%	-11.42%
VaR 95 \ 99						-24.3% \ -35.9%
CVaR 95 \ 99						-34.3% \ -49.5%

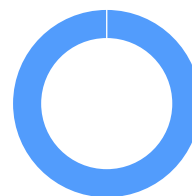
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES MSCI EAFE ETF	EFA UP Equity	US	USD	100.04%
USD-CASH	USD-CASH	US	USD	-0.04%

DISCLAIMER

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