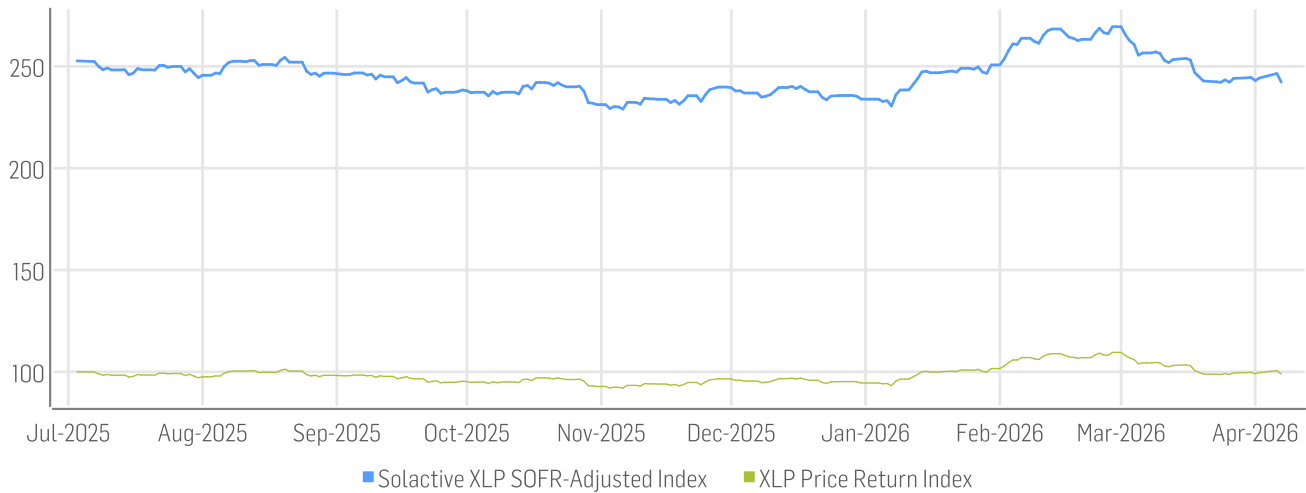


FACTSHEET - AS OF 07-Apr-2026

Solactive XLP SOFR-Adjusted Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOQ2P	Base Value / Base Date	100 Points / 26.08.2004
Bloomberg / Reuters	SOLXLPSA Index / .SOLXLPSA	Last Price	242.27
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 26.08.2004
Index Members	2		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.58%	5.09%	2.16%	-2.91%	3.58%	142.27%
Performance (p.a.)						4.18%
Volatility (p.a.)	13.03%	13.62%	11.72%	11.21%	13.21%	14.26%
High	257.07	269.43	269.43	269.43	269.43	285.34
Low	242.17	230.53	228.98	228.98	230.53	73.62
Sharpe Ratio*	-4.14	1.37	0.07	-0.59	0.79	0.04
Max. Drawdown	-5.80%	-10.12%	-10.12%	-10.48%	-10.12%	-35.73%
VaR 95 \ 99				-18.7% \ -29.2%		-21.2% \ -39.8%
CVaR 95 \ 99				-25.5% \ -36.5%		-33.9% \ -58.8%

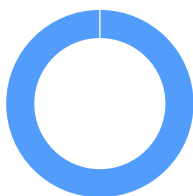
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.27%	6.06%	4.13%		4.61%	-1.12%
Performance (p.a.)						-1.47%
Volatility (p.a.)	12.81%	13.37%	11.50%		12.91%	10.60%
High	85.97	90.01	90.01		90.01	90.01
Low	81.11	76.62	75.60		76.62	75.60
Sharpe Ratio*	-4.05	1.74	0.43		1.15	-0.48
Max. Drawdown	-5.65%	-9.89%	-9.89%		-9.89%	-9.89%
VaR 95 \ 99						-17.5% \ -32.2%
CVaR 95 \ 99						-25.6% \ -38.5%

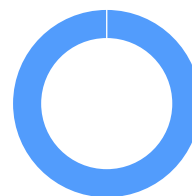
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CONSUMER STAPLES SELECT SECTOR SPDR FUND	XLP UP Equity	US	USD	100.01%
USD-CASH	USD-CASH	US	USD	-0.01%

DISCLAIMER

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