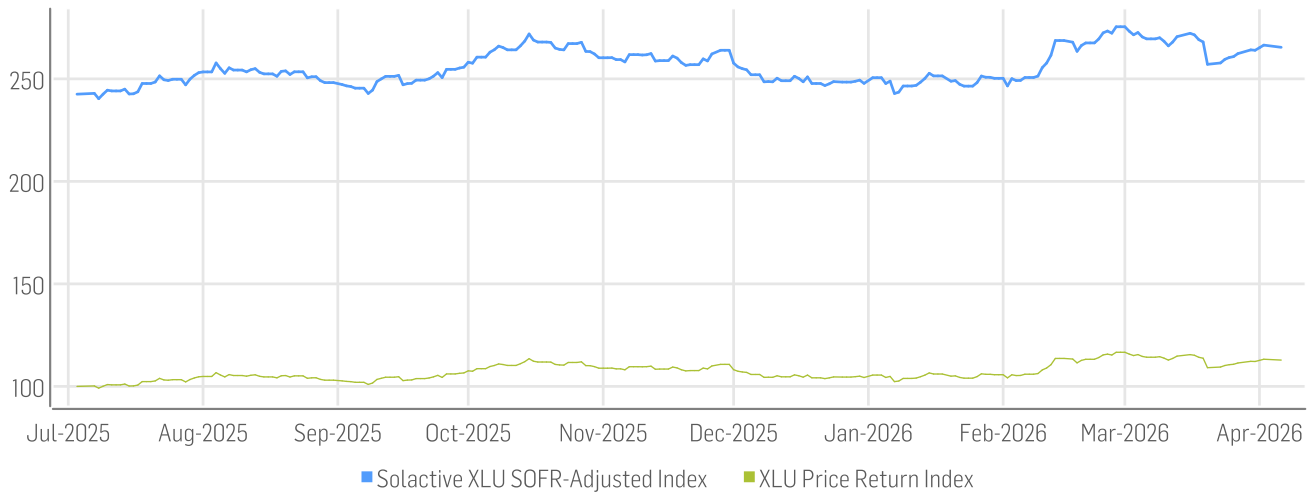


FACTSHEET - AS OF 06-Apr-2026

Solactive XLU SOFR-Adjusted Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|------------------------------------|
| ISIN / WKN | SLOQ2Q | Base Value / Base Date | 100 Points / 26.08.2004 |
| Bloomberg / Reuters | SOLXLUSA Index / .SOLXLUSA | Last Price | 265.39 |
| 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 | -1.53% | 6.62% | -0.22% | 16.17% | 7.10% | 149.36% |
| Performance (p.a.) | | | | | | 4.32% |
| Volatility (p.a.) | 16.70% | 14.31% | 12.51% | 12.53% | 14.21% | 18.63% |
| High | 272.23 | 275.42 | 275.42 | 275.42 | 275.42 | 275.42 |
| Low | 257.09 | 242.85 | 242.85 | 227.00 | 242.85 | 83.14 |
| Sharpe Ratio* | -1.24 | 1.82 | -0.33 | 1.02 | 1.84 | 0.04 |
| Max. Drawdown | -5.56% | -6.66% | -10.69% | -10.69% | -6.66% | -49.89% |
| VaR 95 \ 99 | | | | -20.5% \ -38.1% | | -27.8% \ -53.6% |
| CVaR 95 \ 99 | | | | -30.5% \ -48.0% | | -44.4% \ -77.2% |

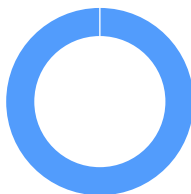
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|------|--------|-----------------|
| Performance | -1.22% | 7.60% | 1.70% | | 8.15% | 12.83% |
| Performance (p.a.) | | | | | | 17.25% |
| Volatility (p.a.) | 16.34% | 14.04% | 12.28% | | 13.88% | 11.60% |
| High | 94.52 | 95.46 | 95.46 | | 95.46 | 95.46 |
| Low | 89.30 | 83.74 | 83.74 | | 83.74 | 81.14 |
| Sharpe Ratio* | -1.07 | 2.20 | -0.01 | | 2.24 | 1.17 |
| Max. Drawdown | -5.52% | -6.45% | -9.86% | | -6.45% | -9.86% |
| VaR 95 \ 99 | | | | | | -17.0% \ -37.6% |
| CVaR 95 \ 99 | | | | | | -28.0% \ -52.4% |

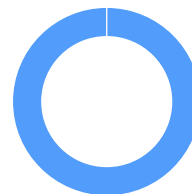
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------|---------------|---------|----------|------------------|
| UTILITIES SEL SECTOR SPDR ETF | XLU UP Equity | US | USD | 100.04% |
| USD-CASH | USD-CASH | US | USD | -0.04% |

DISCLAIMER

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