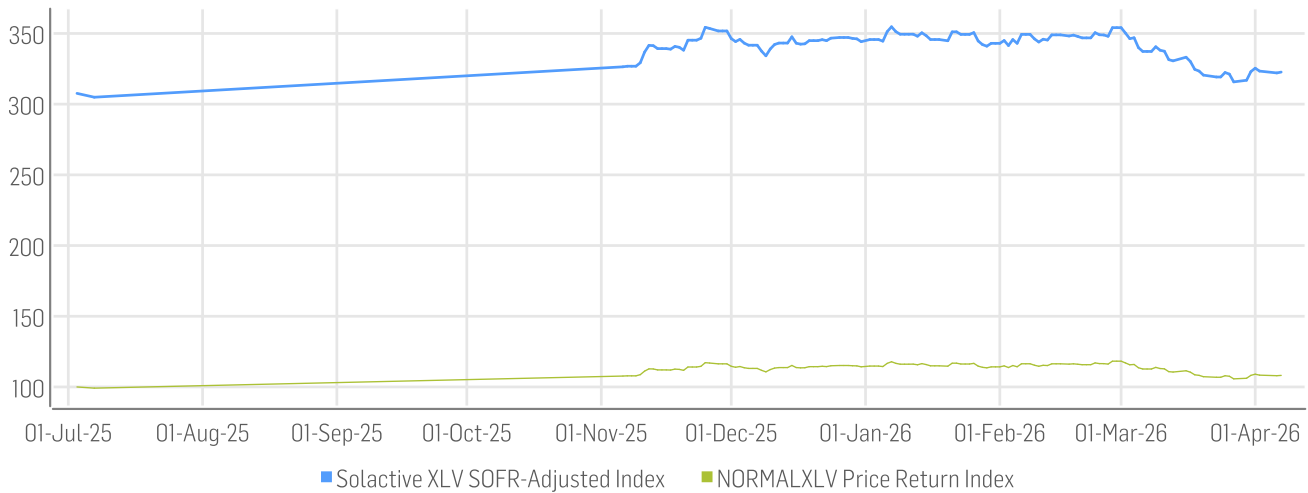


FACTSHEET - AS OF 07-Apr-2026

Solactive XLV SOFR-Adjusted Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOQ2R	Base Value / Base Date	100 Points / 25.05.2004
Bloomberg / Reuters	SOLXLVSA Index / .SOLXLVSA	Last Price	322.68
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 25.05.2004
Index Members	2		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.33%	-9.04%	5.83%	2.81%	-6.25%	222.68%
Performance (p.a.)						5.50%
Volatility (p.a.)	14.85%	12.81%	15.70%	16.79%	12.90%	16.59%
High	340.61	354.73	354.73	354.73	354.73	373.54
Low	315.74	315.74	315.74	294.11	315.74	61.28
Sharpe Ratio*	-3.05	-2.78	0.54	-0.05	-1.96	0.11
Max. Drawdown	-7.30%	-10.99%	-10.99%	-10.99%	-10.99%	-43.55%
VaR 95 \ 99				-27.0% \ -44.6%		-25.4% \ -47.6%
CVaR 95 \ 99				-37.3% \ -48.7%		-39.7% \ -65.9%

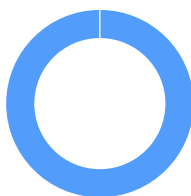
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

STATISTICS - GBS - NORMALXLV Price Return Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.01%	-8.20%	1.65%		-5.32%	8.17%
Performance (p.a.)						10.87%
Volatility (p.a.)	12.53%	12.01%	11.52%		12.08%	12.30%
High	154.26	160.20	160.20		160.20	160.20
Low	143.26	143.26	141.95		143.26	129.01
Sharpe Ratio*	-3.43	-2.75	-0.02		-1.84	0.59
Max. Drawdown	-7.13%	-10.57%	-10.57%		-10.57%	-10.57%
VaR 95 \ 99						-19.1% \ -28.8%
CVaR 95 \ 99						-27.4% \ -38.6%

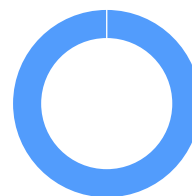
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HEALTH CARE SELECT SECTOR SPDR FUND	XLV UP Equity	US	USD	100.01%
USD-CASH	USD-CASH	US	USD	-0.01%

DISCLAIMER

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