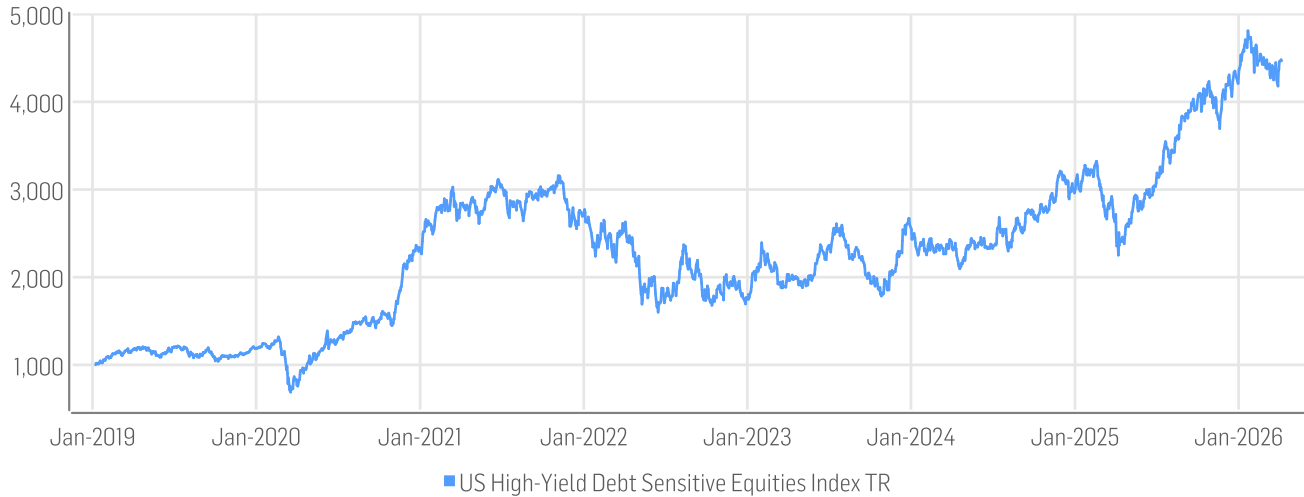


FACTSHEET - AS OF 07-Apr-2026

US High-Yield Debt Sensitive Equities Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOQAJ1 / SLOQAJ	Base Value / Base Date	1000 Points / 08.01.2019
Bloomberg / Reuters	GSXIDEBT Index / .GSXIDEBT	Last Price	4467.14
Index Calculator	Solactive AG	Dividends	
Index Type	Total Return Return	Calculation	09:00 - 16:50 every 15 sec (ET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.01.2019
Index Members	99		

STATISTICS

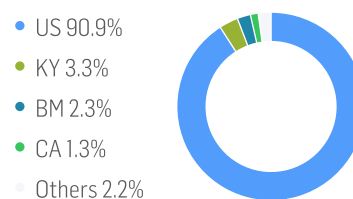
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.11%	0.06%	10.08%	85.65%	6.12%	346.71%
Performance (p.a.)						22.95%
Volatility (p.a.)	31.51%	29.19%	29.57%	27.28%	29.68%	36.20%
High	4479.21	4810.75	4810.75	4810.75	4810.75	4810.75
Low	4179.46	4179.46	3695.25	2380.67	4179.46	689.25
Sharpe Ratio*	0.80	-0.12	0.60	3.07	0.72	0.53
Max. Drawdown	-6.03%	-13.12%	-13.12%	-13.12%	-13.12%	-49.29%
VaR 95 \ 99				-38.9% \ -63.1%		-55.4% \ -85.2%
CVaR 95 \ 99				-54.6% \ -68.9%		-81.1% \ -136.5%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VENTURE GLOBAL INC	VG UN Equity	US	USD	1.97%
INSPERITY INC	NSP UN Equity	US	USD	1.94%
INTUITIVE MACHINES INC	LUNR UQ Equity	US	USD	1.89%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	1.86%
DOW INC	DOW UN Equity	US	USD	1.85%
BITDEER TECHNOLOGIES GROUP	BTDR UR Equity	KY	USD	1.84%
KOSMOS ENERGY LTD	KOS UN Equity	US	USD	1.79%
VIASAT INC	VSAT UW Equity	US	USD	1.78%
ECHOSTAR CORP	SATS UW Equity	US	USD	1.71%
FLAGSTAR FINANCIAL INC	FLG UN Equity	US	USD	1.69%
ENOVIX CORP	ENVX UW Equity	US	USD	1.64%
GUARDANT HEALTH INC	GH UW Equity	US	USD	1.63%
Legence Corp	LGN UW Equity	US	USD	1.63%
LIFE TIME GROUP HOLDINGS INC	LTH UN Equity	US	USD	1.62%
SUNRUN INC	RUN UW Equity	US	USD	1.61%

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Company	Ticker	Country	Currency	Index Weight (%)
ORMAT TECHNOLOGIES INC	ORA UN Equity	US	USD	1.59%
BLACKSKY TECHNOLOGY INC	BKSY UN Equity	US	USD	1.59%
JETBLUE AIRWAYS CORP	JBLU UW Equity	US	USD	1.58%
PENN ENTERTAINMENT INC	PENN UW Equity	US	USD	1.55%
MADISON SQUARE GARDEN SPORTS	MSGS UN Equity	US	USD	1.55%

DISCLAIMER

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