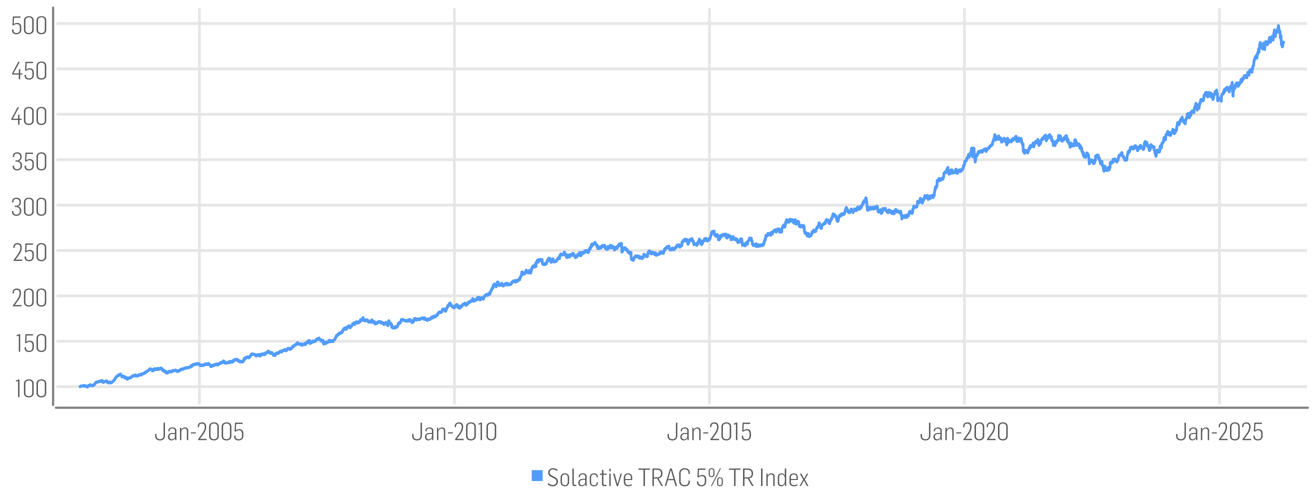
FACTSHEET - AS OF 06-Apr-2026
Solactive TRAC 5% TR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLORFW1 / SLORFW	Base Value / Base Date	100.0 Points / 29.08.2002
Bloomberg / Reuters	SOTRAC5T Index / .SOTRAC5T	Last Price	479.30
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Total Return	Calculation	09:00 to 16:52 (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 29.08.2002
Index Members	4		

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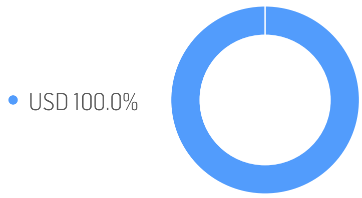
STATISTICS

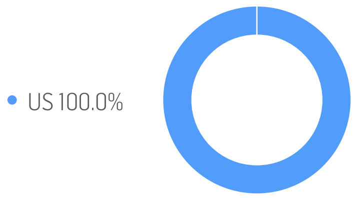
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.11%	-0.91%	1.56%	12.58%	-0.17%	379.30%
Performance (p.a.)						6.87%
Volatility (p.a.)	7.31%	6.29%	5.95%	5.21%	6.36%	5.11%
High	491.33	497.66	497.66	497.66	497.66	497.66
Low	474.32	474.32	468.32	425.75	474.32	99.70
Sharpe Ratio*	-3.63	-1.16	-0.08	1.75	-0.68	0.63
Max. Drawdown	-3.46%	-4.69%	-4.69%	-4.69%	-4.69%	-10.71%
VaR 95 \ 99				-8.9% \ -13.0%		-8.0% \ -13.7%
CVaR 95 \ 99				-11.4% \ -17.3%		-11.6% \ -18.3%

* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
USD-CASH	USD-CASH	US	USD	42.50%
US TREASURY NOTE 10Y FUTURE JUN 26	TYM6 Comdty	US	USD	39.73%
E-MINI SPX FUTURE JUN 26	ESM6 Index	US	USD	12.68%
GOLD 100 OZ FUTURE JUN 26	GCM6 Comdty	US	USD	5.09%

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