

FACTSHEET - AS OF 07-Apr-2026

US Defensives Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLORRC8 / SLORRC	Base Value / Base Date	1000 Points / 16.01.2019
Bloomberg / Reuters	GSX1DEFS Index / .GSX1DEFS	Last Price	1922.40
Index Calculator	Solactive AG	Dividends	
Index Type	Total Return	Calculation	09:00 - 16:50 every 15 sec (ET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.01.2019
Index Members	110		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.21%	4.12%	4.34%	7.68%	3.91%	92.24%
Performance (p.a.)						9.47%
Volatility (p.a.)	11.35%	10.83%	10.31%	11.19%	10.69%	16.08%
High	1988.48	2049.32	2049.32	2049.32	2049.32	2049.32
Low	1879.34	1846.33	1807.11	1761.96	1846.33	927.56
Sharpe Ratio*	-3.21	1.31	0.52	0.37	1.11	0.36
Max. Drawdown	-5.49%	-8.29%	-8.29%	-8.29%	-8.29%	-29.24%
VaR 95 \ 99				-19.0% \ -28.2%		-22.0% \ -39.4%
CVaR 95 \ 99				-24.5% \ -29.9%		-36.9% \ -73.2%

* 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).

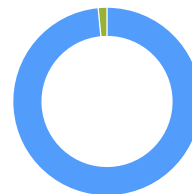
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 98.5%
• IE 1.5%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SEMPRA ENERGY	SRE UN Equity	US	USD	1.16%
ENERGY CORP	ETR UN Equity	US	USD	1.15%
PPL CORP	PPL UN Equity	US	USD	1.13%
EQUINIX INC	EQIX UW Equity	US	USD	1.13%
CVS HEALTH CORP	CVS UN Equity	US	USD	1.13%
AT&T	T UN Equity	US	USD	1.13%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	1.12%
CONSTELLATION BRANDS INC CL A	STZ UN Equity	US	USD	1.12%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	1.12%
DUKE ENERGY CORP	DUK UN Equity	US	USD	1.11%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	1.11%
EXELON CORP	EXC UW Equity	US	USD	1.10%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	1.10%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	1.10%
DOMINION ENERGY INC	D UN Equity	US	USD	1.10%

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Company	Ticker	Country	Currency	Index Weight (%)
ALTRIA GROUP INC	MO UN Equity	US	USD	1.09%
XCEL ENERGY INC	XEL UW Equity	US	USD	1.09%
KRAFT HEINZ CO THE	KHC UW Equity	US	USD	1.09%
CARDINAL HEALTH INC	CAH UN Equity	US	USD	1.08%
WALMART INC	WMT UW Equity	US	USD	1.08%

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