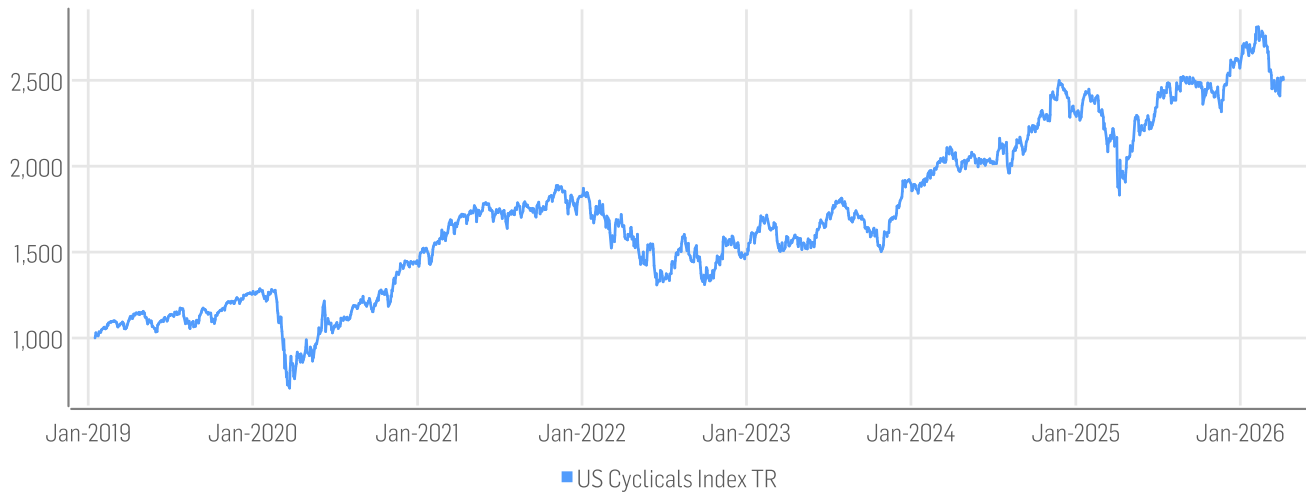


FACTSHEET - AS OF 07-Apr-2026

US Cyclical Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLORRD6 / SLORRD	Base Value / Base Date	1000 Points / 16.01.2019
Bloomberg / Reuters	GSX1CYCL Index / .GSX1CYCL	Last Price	2503.91
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	142		

STATISTICS

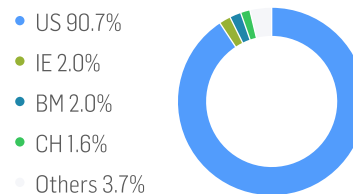
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.91%	-5.74%	2.76%	28.28%	-2.60%	150.39%
Performance (p.a.)						13.55%
Volatility (p.a.)	22.95%	21.54%	20.04%	19.52%	21.76%	26.46%
High	2561.17	2811.55	2811.55	2811.55	2811.55	2811.55
Low	2408.74	2408.74	2316.73	1907.35	2408.74	708.30
Sharpe Ratio*	-1.07	-1.16	0.10	1.29	-0.60	0.37
Max. Drawdown	-5.95%	-14.33%	-14.33%	-14.33%	-14.33%	-44.95%
VaR 95 \ 99				-31.1% \ -45.9%		-38.2% \ -68.6%
CVaR 95 \ 99				-40.6% \ -49.9%		-62.0% \ -114.3%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	0.88%
DELTA AIR LINES	DAL UN Equity	US	USD	0.87%
ON SEMICONDUCTOR CORPORATION	ON UW Equity	US	USD	0.85%
CITIGROUP INC	C UN Equity	US	USD	0.85%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.85%
WELLS FARGO & CO	WFC UN Equity	US	USD	0.84%
KEYCORP	KEY UN Equity	US	USD	0.83%
OLD DOMINION FREIGHT LINE INC	ODFL UW Equity	US	USD	0.83%
CITIZENS FINANCIAL GROUP INC	CFG UN Equity	US	USD	0.83%
KEYSIGHT TECHNOLOGIES INC	KEYS UN Equity	US	USD	0.83%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	0.82%
HUNT (JB) TRANSPRT SVCS INC	JBHT UW Equity	US	USD	0.82%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	0.82%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.82%
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	WAB UN Equity	US	USD	0.82%

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Company	Ticker	Country	Currency	Index Weight (%)
XPO INC	XPO UN Equity	US	USD	0.81%
EXPEDITORS INTL WASH INC	EXPD UN Equity	US	USD	0.81%
MICROCHIP TECHNOLOGY INC	MCHP UN Equity	US	USD	0.81%
TE CONNECTIVITY LTD	TEL UN Equity	CH	USD	0.81%
GARMIN LTD	GRMN UN Equity	CH	USD	0.81%

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