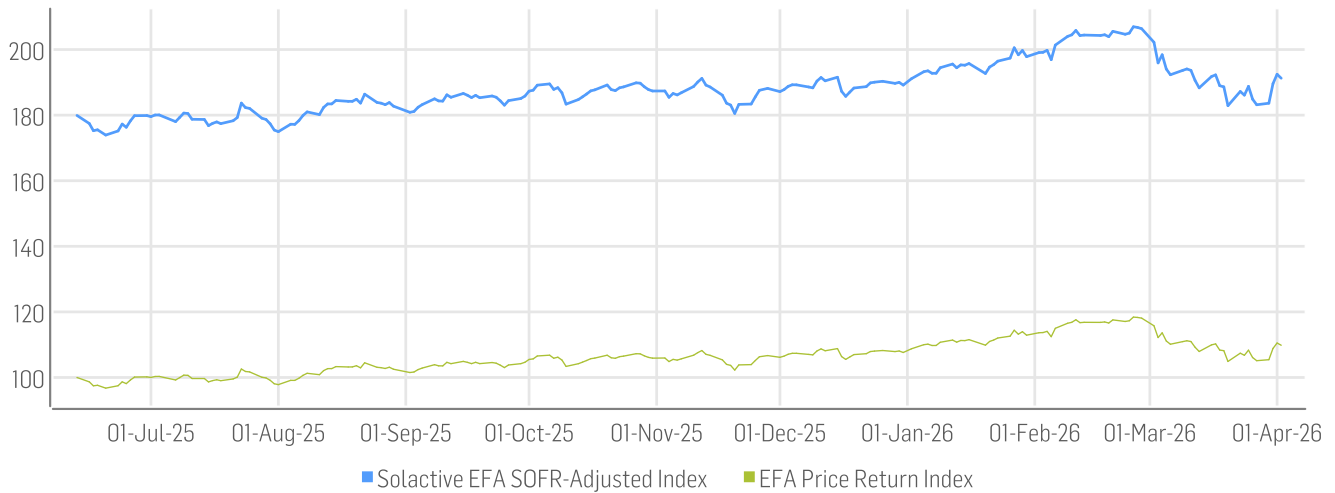


FACTSHEET - AS OF 02-Apr-2026

Solactive EFA SOFR-Adjusted Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOQ1U1 / SLOQ1U	Base Value / Base Date	100 Points / 02.01.2003
Bloomberg / Reuters	SOLEFASA Index / .SOLEFASA	Last Price	191.25
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 02.01.2003
Index Members	2		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.38%	0.07%	1.12%	28.53%	1.10%	91.25%
Performance (p.a.)						2.83%
Volatility (p.a.)	26.80%	19.52%	16.23%	16.48%	19.38%	20.90%
High	198.42	206.95	206.95	206.95	206.95	219.61
Low	182.88	182.88	180.51	148.27	182.88	78.63
Sharpe Ratio*	-1.09	-0.17	-0.09	1.54	0.04	-0.04
Max. Drawdown	-7.83%	-11.63%	-11.63%	-11.63%	-11.63%	-64.20%
VaR 95 \ 99				-24.9% \ -39.3%		-31.2% \ -59.6%
CVaR 95 \ 99				-34.7% \ -49.7%		-51.3% \ -92.6%

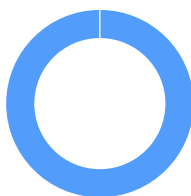
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 - EFA Price Return Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.09%	0.99%	3.07%		2.05%	9.83%
Performance (p.a.)						12.40%
Volatility (p.a.)	26.85%	19.23%	15.93%		18.96%	14.46%
High	304.14	316.98	316.98		316.98	316.98
Low	280.77	280.77	273.72		280.77	258.99
Sharpe Ratio*	-0.98	0.02	0.17		0.25	0.60
Max. Drawdown	-7.68%	-11.42%	-11.42%		-11.42%	-11.42%
VaR 95 \ 99						-24.3% \ -35.9%
CVaR 95 \ 99						-34.3% \ -49.5%

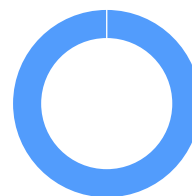
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES MSCI EAFE ETF	EFA UP Equity	US	USD	100.01%
USD-CASH	USD-CASH	US	USD	-0.01%

DISCLAIMER

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