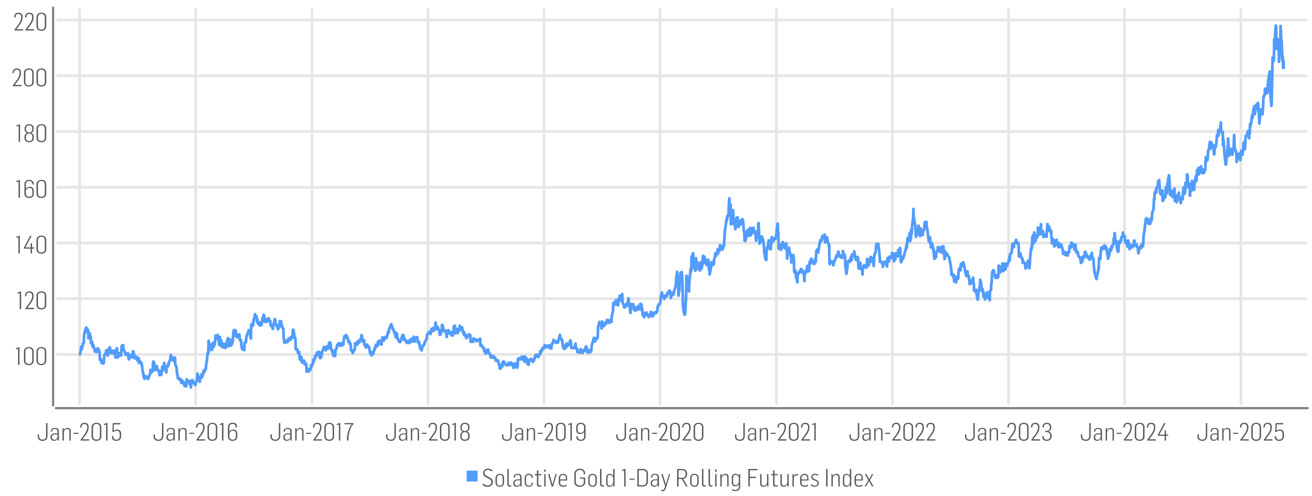
FACTSHEET - AS OF 16-May-2025
Solactive Gold 1-Day Rolling Futures Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0ABD6 / SL0ABD
Bloomberg / Reuters	SOLGOLD1 Index / .SOLGOLD1
Index Calculator	Solactive AG
Index Type	Excess Return
Index Currency	USD
Index Members	1

Base Value / Base Date	100 Points / 02.01.2015
Last Price	202.83
Dividends	
Calculation	02:05pm to 10:50pm (CET), every 15 seconds
History	Available daily back to 02.01.2015

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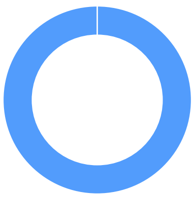
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.76%	8.90%	20.64%	24.13%	18.46%	102.83%
Performance (p.a.)						7.06%
Volatility (p.a.)	33.24%	24.92%	20.88%	18.42%	21.60%	14.98%
High	217.99	217.99	217.99	217.99	217.99	217.99
Low	202.83	182.90	169.09	154.34	171.22	88.19
Sharpe Ratio*	-1.48	1.49	2.01	1.10	2.47	0.18
Max. Drawdown	-6.95%	-6.95%	-6.95%	-8.24%	-6.95%	-23.40%
VaR 95 \ 99				-32.6% \ -55.8%		-24.9% \ -41.8%
CVaR 95 \ 99				-46.1% \ -57.6%		-35.4% \ -54.1%

* 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).

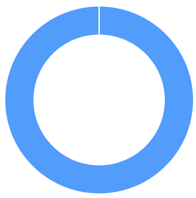
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 100.0%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
GOLD 100 OZ FUTURE JUN 25	GCM5 Comdty	US	USD	100.00%

DISCLAIMER