

FACTSHEET - AS OF 25-Aug-2025

Solactive XLU SOFR-Adjusted Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOQ2Q	Base Value / Base Date	100 Points / 26.08.2004
Bloomberg / Reuters	SOLXLUSA Index / .SOLXLUSA	Last Price	250.50
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 26.08.2004
Index Members	2		

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STATISTICS

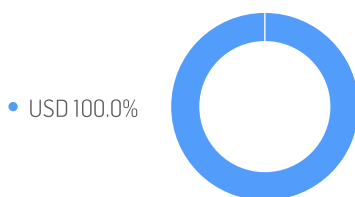
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.27%	3.04%	4.32%	6.61%	9.24%	135.37%
Performance (p.a.)						4.16%
Volatility (p.a.)	10.77%	11.22%	17.04%	16.65%	16.94%	18.85%
High	257.78	257.78	257.78	257.78	257.78	265.16
Low	247.07	238.58	218.85	218.85	218.85	83.14
Sharpe Ratio*	-0.09	0.77	0.27	0.14	0.61	-0.01
Max. Drawdown	-2.82%	-2.82%	-8.86%	-13.25%	-9.54%	-49.89%
VaR 95 \ 99				-26.2% \ -38.2%		-28.1% \ -54.0%
CVaR 95 \ 99				-39.3% \ -64.9%		-44.9% \ -78.3%

* 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).

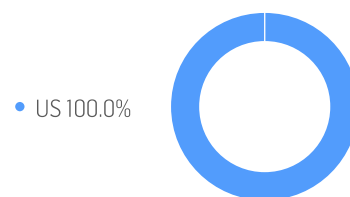
STATISTICS - GBS - XLU Price Return Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.65%	4.16%	6.60%	11.51%	12.39%	243.02%
Performance (p.a.)						6.05%
Volatility (p.a.)	10.75%	11.22%	17.03%	16.63%	16.93%	18.84%
High	87.32	87.32	87.32	87.32	87.32	87.32
Low	83.62	80.35	73.09	73.09	73.09	22.74
Sharpe Ratio*	0.36	1.22	0.56	0.44	0.91	0.09
Max. Drawdown	-2.58%	-2.58%	-8.41%	-11.87%	-8.94%	-48.75%
VaR 95 \ 99				-26.0% \ -37.9%		-27.9% \ -54.0%
CVaR 95 \ 99				-38.9% \ -64.4%		-44.8% \ -78.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



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TOP COMPONENTS AS OF 25-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
UTILITIES SEL SECTOR SPDR ETF	XLU UP Equity	US	USD	100.04%
USD-CASH	USD-CASH	US	USD	-0.04%

DISCLAIMER

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