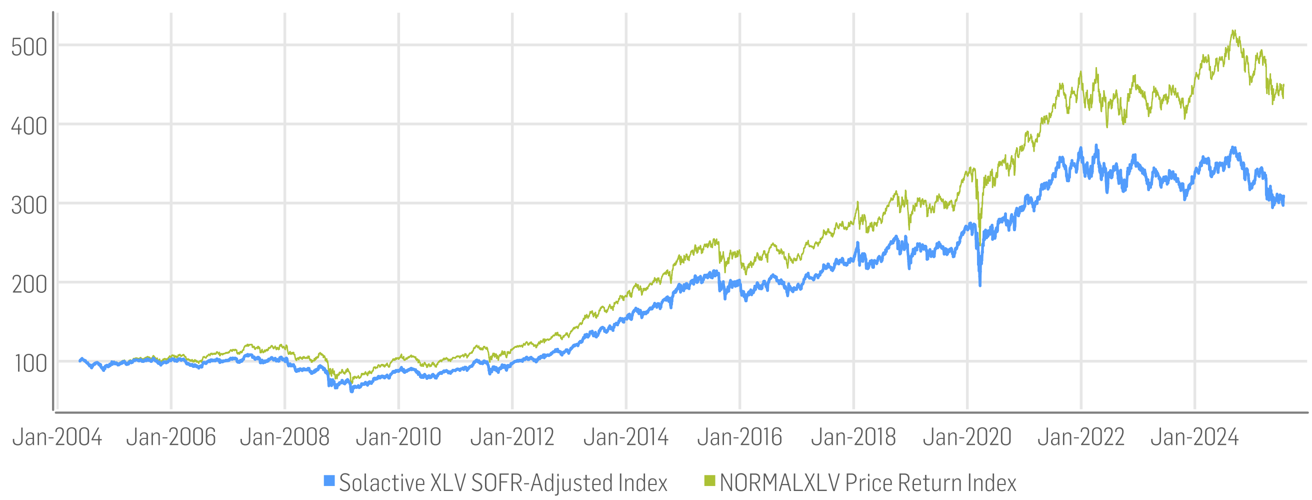
# FACTSHEET - AS OF 25-Jul-2025
# Solactive XLV SOFR-Adjusted Index

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | SL0Q2R | Base Value / Base Date | 100 Points / 25.05.2004 |
| Bloomberg / Reuters | SOLXLVSA Index / .SOLXLVSA | Last Price | 309.04 |
| 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 25.05.2004 |
| Index Members | 2 | | |

## STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | 1.56% | -2.21% | -7.47% | -13.19% | -3.22% | 209.04% |
| Performance (p.a.) | | | | | | 5.48% |
| Volatility (p.a.) | 14.36% | 18.24% | 19.48% | 16.26% | 18.84% | 16.61% |
| High | 310.46 | 321.37 | 344.76 | 370.91 | 344.76 | 373.54 |
| Low | 296.97 | 294.11 | 294.11 | 294.11 | 294.11 | 61.28 |
| Sharpe Ratio* | 1.14 | -0.71 | -0.97 | -1.09 | -0.53 | 0.07 |
| Max. Drawdown | -4.34% | -8.48% | -14.69% | -20.71% | -14.69% | -43.55% |
| VaR 95 \ 99 | | | | -26.6% \ -45.1% | | -25.5% \ -47.8% |
| CVaR 95 \ 99 | | | | -42.9% \ -69.2% | | -40.0% \ -66.2% |

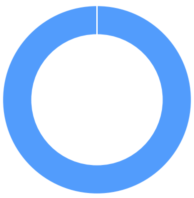
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## STATISTICS - GBS - NORMALXLV Price Return Index

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | 1.93% | -1.14% | -5.43% | -9.12% | -0.79% | 350.13% |
| Performance (p.a.) | | | | | | 7.37% |
| Volatility (p.a.) | 14.33% | 18.26% | 19.49% | 16.26% | 18.85% | 16.60% |
| High | 136.71 | 140.47 | 149.68 | 157.24 | 149.68 | 157.24 |
| Low | 131.09 | 128.77 | 128.77 | 128.77 | 128.77 | 21.88 |
| Sharpe Ratio* | 1.53 | -0.48 | -0.77 | -0.83 | -0.30 | 0.19 |
| Max. Drawdown | -4.11% | -8.33% | -13.97% | -18.11% | -13.97% | -40.51% |
| VaR 95 \ 99 | | | | -26.4% \ -44.9% | | -25.5% \ -47.8% |
| CVaR 95 \ 99 | | | | -42.6% \ -69.0% | | -39.9% \ -66.2% |

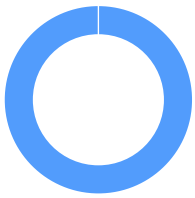
## COMPOSITION BY CURRENCIES

- USD 100.0%



## COMPOSITION BY COUNTRIES

- US 100.0%



## TOP COMPONENTS AS OF 25-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| HEALTH CARE SELECT SECTOR SPDR FUND | XLV UP Equity | US | USD | 100.01% |
| USD-CASH | USD-CASH | US | USD | -0.01% |

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