

FACTSHEET - AS OF 24-Oct-2025

Solactive TRAC 5% ER Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0QWV0 / SL0QWV	Base Value / Base Date	100.0 Points / 29.08.2002
Bloomberg / Reuters	SOTRAC5E Index / .SOTRAC5E	Last Price	296.56
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Excess Return	Calculation	09:00 to 16:52 (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 29.08.2002
Index Members	4		

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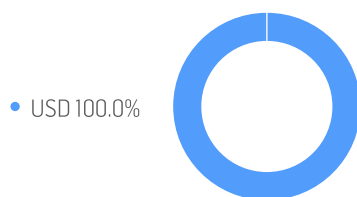
Solactive TRAC 5% ER Index

STATISTICS

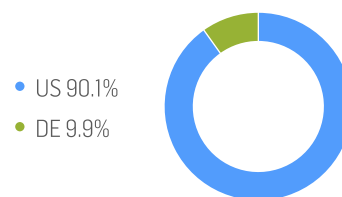
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.50%	6.04%	7.81%	7.52%	10.17%	196.56%
Performance (p.a.)						4.81%
Volatility (p.a.)	6.36%	5.14%	4.67%	5.35%	5.17%	5.10%
High	298.44	298.44	298.44	298.44	298.44	298.44
Low	288.53	278.77	273.71	267.39	267.39	99.45
Sharpe Ratio*	4.86	4.41	2.63	0.64	1.63	0.12
Max. Drawdown	-0.89%	-0.89%	-1.03%	-3.54%	-3.54%	-11.93%
VaR 95 \ 99				-7.8% \ -16.6%		-8.0% \ -13.7%
CVaR 95 \ 99				-12.9% \ -22.8%		-11.7% \ -18.3%

* 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 24-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
US TREASURY NOTE 10Y FUTURE DEC 25	TYZ5 Comdty	US	USD	63.40%
E-MINI SPX FUTURE DEC 25	ESZ5 Index	US	USD	21.53%
GOLD 100 OZ FUTURE DEC 25	GCZ5 COMDTY	DE	USD	9.86%
USD-CASH	USD-CASH	US	USD	5.21%

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