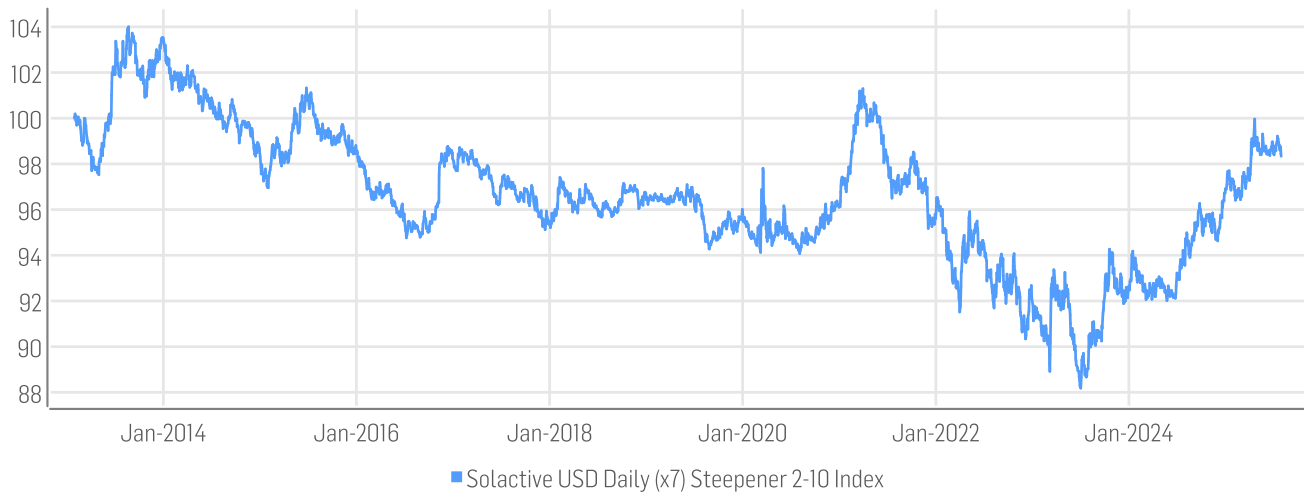


FACTSHEET - AS OF 30-Jul-2025

Solactive USD Daily (x7) Steepener 2-10 Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLA7QQ	Base Value / Base Date	100 / 29.01.2013
Bloomberg / Reuters	SOD7STT Index / .SOD7STT	Last Price	98.33
Index Calculator	Solactive AG	Dividends	
Index Type	Excess Return	Calculation	End of day
Index Currency	USD	History	Available daily back to 29.01.2023
Index Members	0		

FACTSHEET - AS OF 30-Jul-2025
Solactive USD Daily (x7) Steepener 2-10 Index

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.36%	-0.62%	1.13%	3.81%	1.48%	-1.67%
Performance (p.a.)						-0.13%
Volatility (p.a.)	3.11%	2.98%	3.93%	3.84%	3.82%	3.86%
High	99.22	99.31	99.97	99.97	99.97	104.00
Low	98.33	98.33	96.41	93.90	96.41	88.18
Sharpe Ratio*	-2.77	-2.30	-0.52	-0.13	-0.47	-1.16
Max. Drawdown	-0.89%	-0.98%	-1.63%	-1.71%	-1.63%	-15.21%
VaR 95 \ 99				-5.7% \ -8.6%		-5.8% \ -10.1%
CVaR 95 \ 99				-7.4% \ -9.9%		-8.3% \ -12.8%

* 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

No data available

COMPOSITION BY COUNTRIES

No data available

TOP COMPONENTS AS OF 30-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
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FACTSHEET - AS OF 30-Jul-2025
Solactive USD Daily (x7) Steepener 2-10 Index

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