

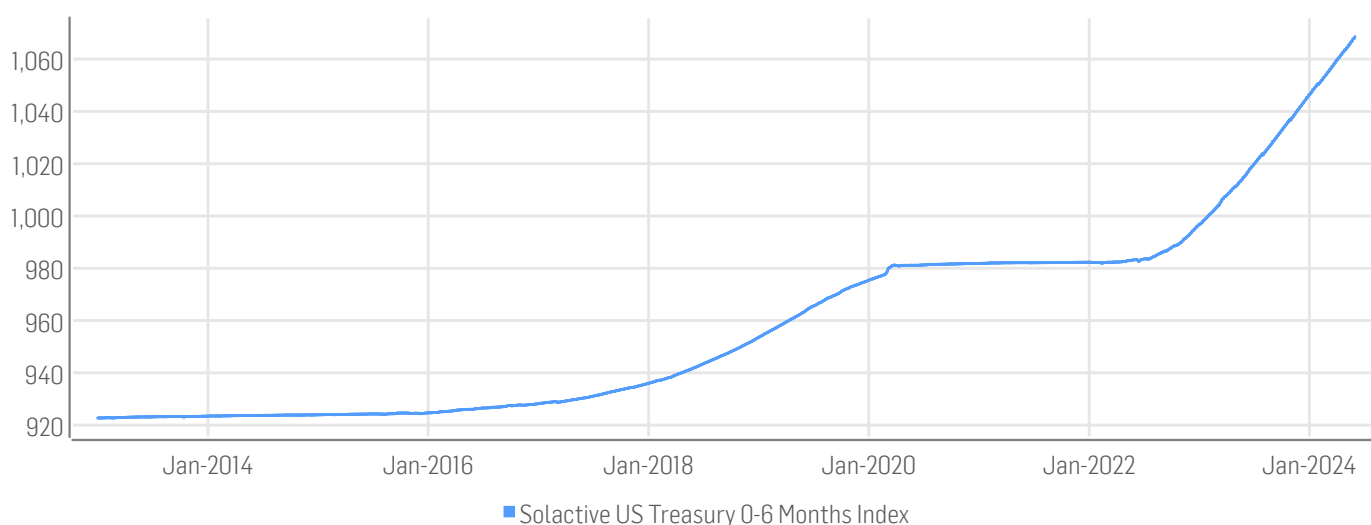
FACTSHEET - AS OF 31-May-2024

Solactive US Treasury 0-6 Months Index

DESCRIPTION

The Solactive US Treasury 0-6 months Index is a rule-based, market value weighted index engineered to track the performance of US Treasury bills, notes and bonds with Effective Time to Maturity of less than 6 months. The Index is calculated as a Total Return Index and is denominated in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCPB6 / SLOCPB	Base Value / Base Date	1000 Points / 31.01.2023
Bloomberg / Index RIC	/ .SOLUTB06	Last Index Value	1068.64
Index Calculator	Solactive AG	Index Members	52
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	USD	Backtest Start Date	31.01.2023

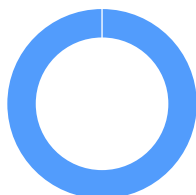
STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	5.28%	8.81%	10.93%	2.14%	6.86%
Performance (p.a.)	5.27%	2.85%	2.10%		5.12%
Volatility (p.a.)	0.22%	0.22%	0.19%	0.22%	0.22%
High	1068.64	1068.64	1068.64	1068.64	1068.64
Low	1015.04	981.92	963.34	1046.25	1000.00
Sharpe Ratio*	-0.28	-11.48	-17.20	-0.83	-1.00
Max. Drawdown	-0.05%	-0.07%	-0.07%	-0.04%	-0.05%
VaR 95 \ 99	0.0% \ -0.6%	-0.0% \ -0.3%	-0.0% \ -0.2%		0.0% \ -0.2%
CVaR 95 \ 99	-0.5% \ -0.7%	-0.2% \ -0.5%	-0.1% \ -0.4%		-0.3% \ -0.7%

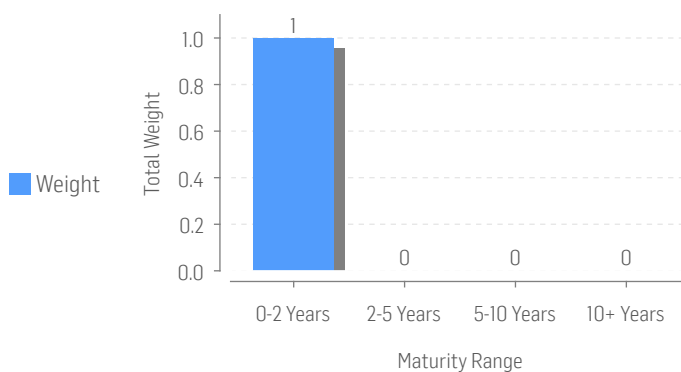
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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%



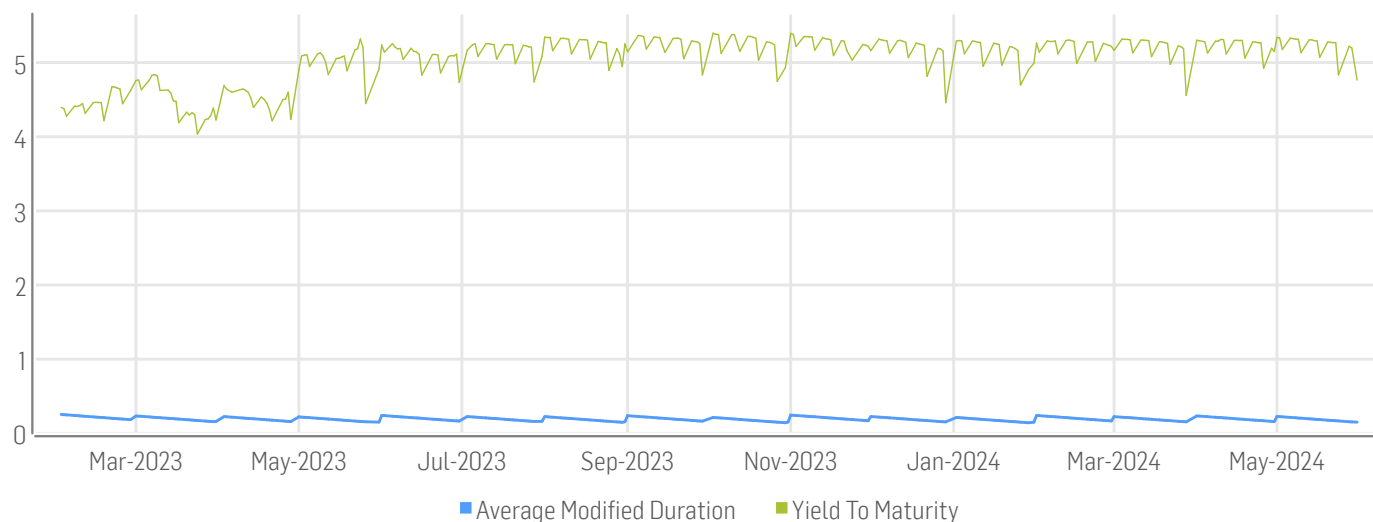
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
TREASURY BILL	US	USD	55.73%
GOVERNMENT OF THE UNITED STATES OF AMERICA	US	USD	25.02%
US TREASURY N/B	US	USD	17.44%
US TREASURY FRN	US	USD	1.82%

DURATION AND YIELD TO MATURITY



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The index is launched on 31-Jan-2023. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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