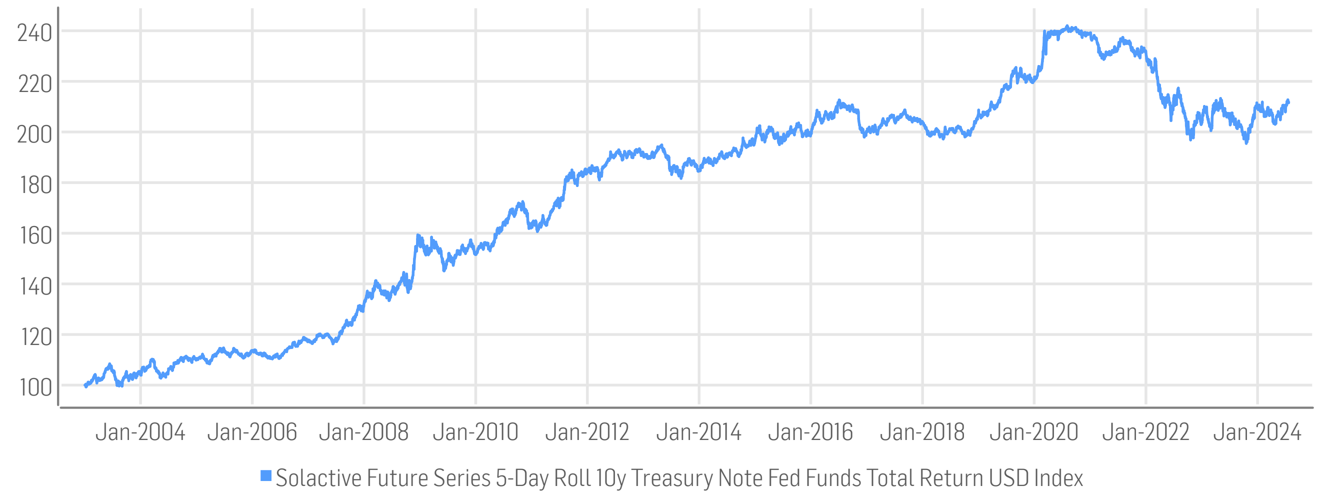
FACTSHEET - AS OF 23-Jul-2024
Solactive Future Series 5-Day Roll 10y Treasury Note Fed Funds Total Return USD Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOMLR0 / SLOMLR
Bloomberg / Reuters	SOF5TYTO Index / .SOF5TYTO
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	2

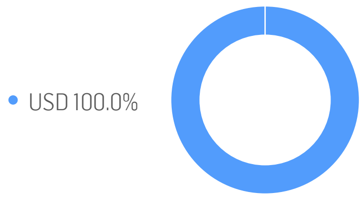
Base Value / Base Date	100.0 Points / 02.01.2003
Last Price	211.84
Dividends	Reinvested
Calculation	09:30 to 16:50 (EST), every 15 seconds
History	Available daily back to 02.01.2003

STATISTICS

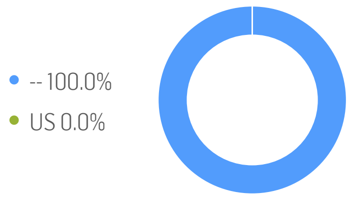
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.81%	4.00%	1.52%	3.45%	0.50%	111.84%
Performance (p.a.)						3.54%
Volatility (p.a.)	5.20%	5.62%	6.16%	6.56%	6.03%	5.98%
High	212.73	212.73	212.73	212.73	212.73	242.01
Low	207.91	203.01	203.01	195.46	203.01	99.28
Sharpe Ratio*	0.97	2.12	-0.36	-0.28	-0.74	-0.30
Max. Drawdown	-1.20%	-1.59%	-4.17%	-4.76%	-4.17%	-19.23%
VaR 95 \ 99				-10.5% \ -15.6%		-9.5% \ -16.2%
CVaR 95 \ 99				-13.6% \ -18.9%		-13.3% \ -19.9%

* 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 23-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
US TREASURY NOTE 10Y FUTURE SEP 24	TYU4 Comdty	–	USD	99.99%
USD-CASH	USD-CASH	US	USD	0.01%

DISCLAIMER