

Solactive Future Series 5-Day Roll 10y Treasury Note Fed Funds Total Return USD Index

HISTORICAL PERFORMANCE



■ Solactive Future Series 5-Day Roll 10y Treasury Note Fed Funds Total Return USD Index

CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLOMLR0 / SLOMLR | Base Value / Base Date | 100.0 Points / 02.01.2003 |
| Bloomberg / Reuters | SOF5TYF0 Index / .SOF5TYF0 | Last Price | 212.49 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 09:30 to 16:50 (EST), every 15 seconds |
| Index Currency | USD | History | Available daily back to 02.01.2003 |
| Index Members | 2 | | |

STATISTICS

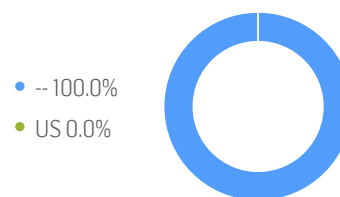
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | 0.92% | 4.02% | 2.04% | 3.05% | 0.81% | 112.49% |
| Performance (p.a.) | | | | | | 3.56% |
| Volatility (p.a.) | 5.45% | 5.69% | 6.17% | 6.66% | 6.11% | 5.98% |
| High | 212.49 | 212.49 | 212.49 | 212.49 | 212.49 | 242.01 |
| Low | 207.91 | 203.01 | 203.01 | 195.46 | 203.01 | 99.28 |
| Sharpe Ratio* | 1.18 | 2.11 | -0.19 | -0.34 | -0.63 | -0.30 |
| Max. Drawdown | -1.28% | -1.59% | -4.17% | -5.21% | -4.17% | -19.23% |
| VaR 95 \ 99 | | | | -11.0% \ -15.8% | | -9.5% \ -16.2% |
| CVaR 95 \ 99 | | | | -14.0% \ -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 16-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

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