

FACTSHEET - AS OF 31-May-2024

Solactive US Treasury Bond Index

DESCRIPTION

Solactive US Treasury Bond Index Family is a rules-based, market value weighted index designed to track the performance of USD-denominated bonds issued by the US Treasury.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|-----------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLA4CA1 / SLA4CA | Base Value / Base Date | 1504.21 Points / 09.10.2017 |
| Bloomberg / Index RIC | SOLUTC Index / .SOLUT | Last Index Value | 1534.14 |
| Index Calculator | Solactive AG | Index Members | 286 |
| Index Type | Total Return | Calculation | 8:00 am to 23:05 pm (CET), every 15 seconds |
| Index Currency | USD | Backtest Start Date | 29.12.2006 |

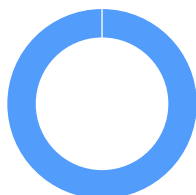
STATISTICS

| USD | 1Y | 3Y | 5Y | YTD | Since Inception |
|--------------------|-----------------|-----------------|-----------------|---------|-----------------|
| Performance | -0.14% | -9.57% | -3.18% | -1.68% | 1.99% |
| Performance (p.a.) | -0.14% | -3.30% | -0.64% | | 0.30% |
| Volatility (p.a.) | 5.82% | 6.26% | 5.91% | 5.14% | 5.34% |
| High | 1567.65 | 1737.43 | 1787.35 | 1567.44 | 1787.35 |
| Low | 1452.45 | 1452.45 | 1452.45 | 1509.79 | 1452.45 |
| Sharpe Ratio* | -0.94 | -1.38 | -1.01 | -1.81 | -0.94 |
| Max. Drawdown | -5.68% | -16.40% | -18.74% | -3.68% | -18.74% |
| VaR 95 \ 99 | -9.4% \ -13.9% | -10.5% \ -14.8% | -9.6% \ -14.3% | | -8.7% \ -13.2% |
| CVaR 95 \ 99 | -12.2% \ -15.8% | -13.0% \ -16.5% | -12.8% \ -19.2% | | -11.9% \ -17.8% |

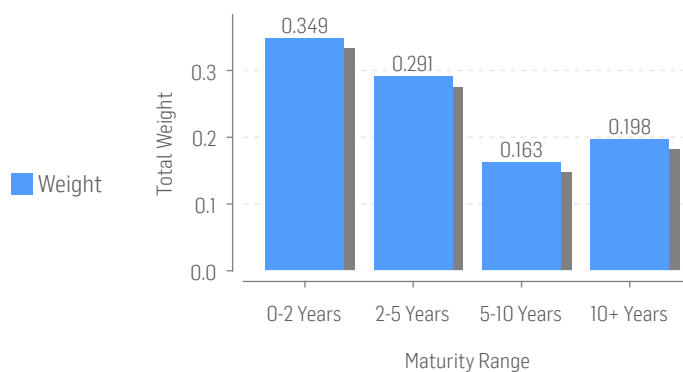
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

• USD 100.0%



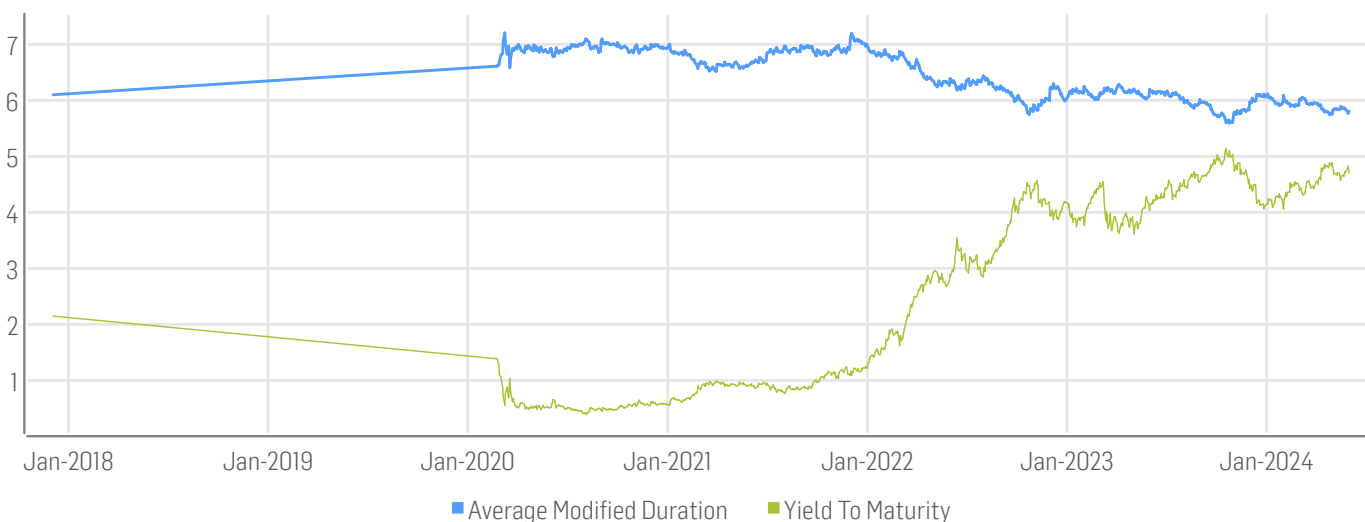
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

| Issuer | Country | Currency | Issuer Weight (%) |
|--|---------|----------|-------------------|
| US TREASURY N/B | US | USD | 66.32% |
| GOVERNMENT OF THE UNITED STATES OF AMERICA | US | USD | 33.68% |

DURATION AND YIELD TO MATURITY



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The index is launched on 09-Oct-2017. 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.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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