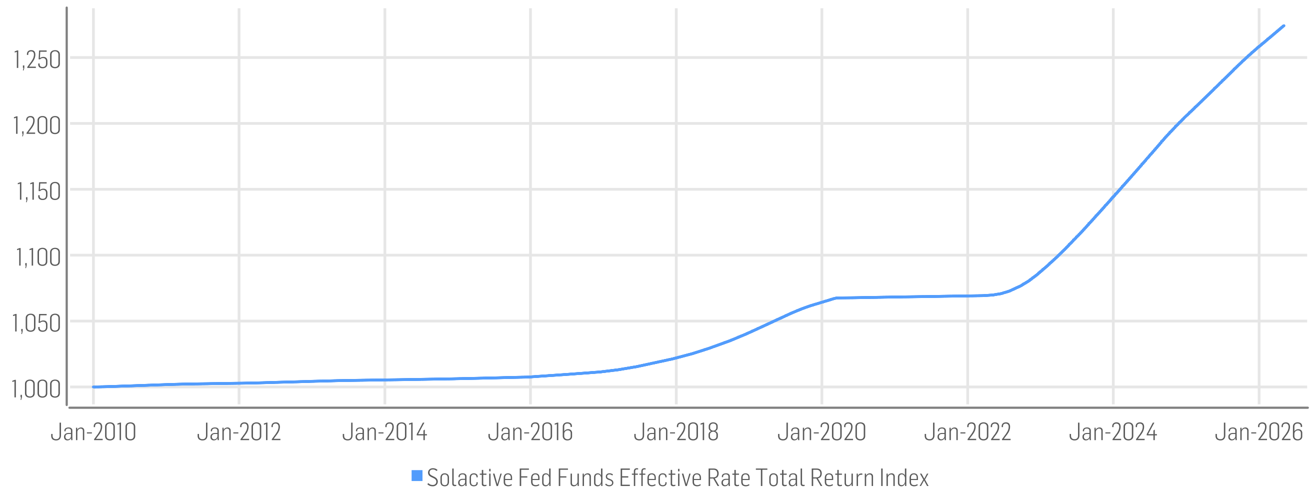
FACTSHEET - AS OF 06-May-2026
Solactive Fed Funds Effective Rate Total Return Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLA2FD	Base Value / Base Date	1000 / 31.12.2009
Bloomberg / Reuters	SOFEDL01 Index / .SOFEDL01	Last Price	1274.19
Index Calculator	Solactive AG	Dividends	n.a.
Index Type	Total Return	Calculation	08:00 AM to 04:53 PM (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2009
Index Members	2		

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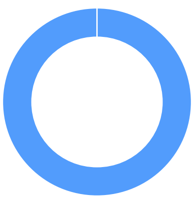
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.30%	0.89%	1.83%	4.05%	1.25%	27.42%
Performance (p.a.)						1.49%
Volatility (p.a.)	0.12%	0.14%	0.14%	0.16%	0.14%	0.15%
High	1274.19	1274.19	1274.19	1274.19	1274.19	1274.19
Low	1270.33	1262.91	1251.32	1224.70	1258.45	1000.00
Sharpe Ratio*	1.06	0.34	0.83	3.12	0.29	-14.44
Max. Drawdown	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VaR 95 \ 99				0.0% \ 0.0%		0.0% \ 0.0%
CVaR 95 \ 99						

* 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).

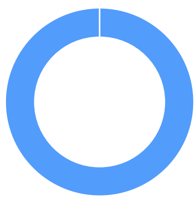
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- DE 100.0%
- US 0.0%



TOP COMPONENTS AS OF 06-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
DUMMY SOLACTIVE FED FUNDS EFFECTIVE RATE TR INDEX		DE	USD	99.99%
FEDERAL FUNDS EFFECTIVE RATE	FEDL01 Index	US	USD	0.01%

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