

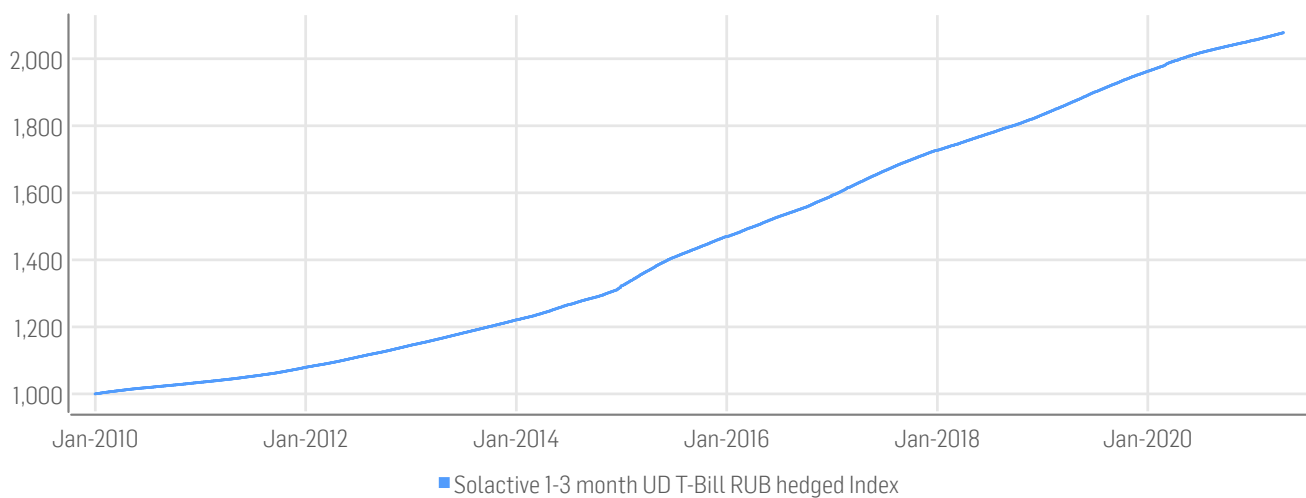
# FACTSHEET - AS OF 16-Apr-2021

## Solactive 1-3 month UD T-Bill RUB hedged Index

### DESCRIPTION

The Solactive 1-3 month US T-Bill Index is a rules-based, market value weighted index engineered for the short term T-Bill market denominated in USD. The index is comprised of USD denominated T-Bills with a time to maturity of 1 to 3 months. The index includes also a daily currency hedge feature for the RUB USD currency pair.

### HISTORICAL PERFORMANCE



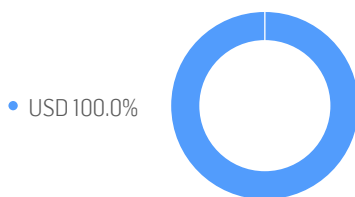
### CHARACTERISTICS

|                     |                            |                        |                                    |
|---------------------|----------------------------|------------------------|------------------------------------|
| ISIN / WKN          | DE000SLA8FT5 / SLA8FT      | Base Value / Base Date | 1000 Points / 31.12.2009           |
| Bloomberg / Reuters | SOLTBHDR Index / .SOLTBHDR | Last Price             | 2078.30                            |
| Index Calculator    | Solactive AG               | Dividends              | Included (Total Return Index)      |
| Index Type          | Total Return               | Calculation            | once a day                         |
| Index Currency      | RUB                        | History                | Available daily back to 31.12.2009 |
| Index Members       | 2                          |                        |                                    |

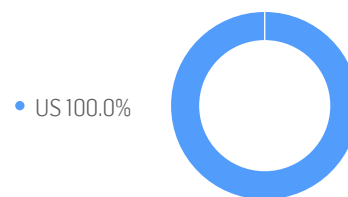
## STATISTICS

|                    | 30D     | 90D     | 180D    | 360D          | YTD     | Since Inception |
|--------------------|---------|---------|---------|---------------|---------|-----------------|
| Performance        | 0.36%   | 0.98%   | 1.87%   | 3.99%         | 1.12%   | 107.83%         |
| Performance (p.a.) | -       | -       | -       | -             | -       | 6.69%           |
| Volatility (p.a.)  | 0.15%   | 0.16%   | 0.15%   | 0.17%         | 0.16%   | 0.32%           |
| High               | 2078.30 | 2078.30 | 2078.30 | 2078.30       | 2078.30 | 2078.30         |
| Low                | 2070.92 | 2058.15 | 2040.36 | 1998.54       | 2055.24 | 1000.00         |
| Sharpe Ratio       | 28.62   | 25.57   | 25.07   | 24.24         | 24.77   | 20.67           |
| Max. Drawdown      | 0.00%   | 0.00%   | 0.00%   | -0.02%        | 0.00%   | -0.09%          |
| VaR 95 \ 99        |         |         |         | 0.0% \ -0.0%  |         | 0.0% \ 0.0%     |
| CVaR 95 \ 99       |         |         |         | -0.1% \ -0.2% |         | -0.4% \ -0.4%   |

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 16-Apr-2021

| Company                             | Ticker         | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| Solactive 1-3 month US T-Bill Index | SOLTBILL Index | US      | USD      | 99.97%           |
| SOLTBHDR Sub Index                  |                | US      | USD      | 0.03%            |

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