

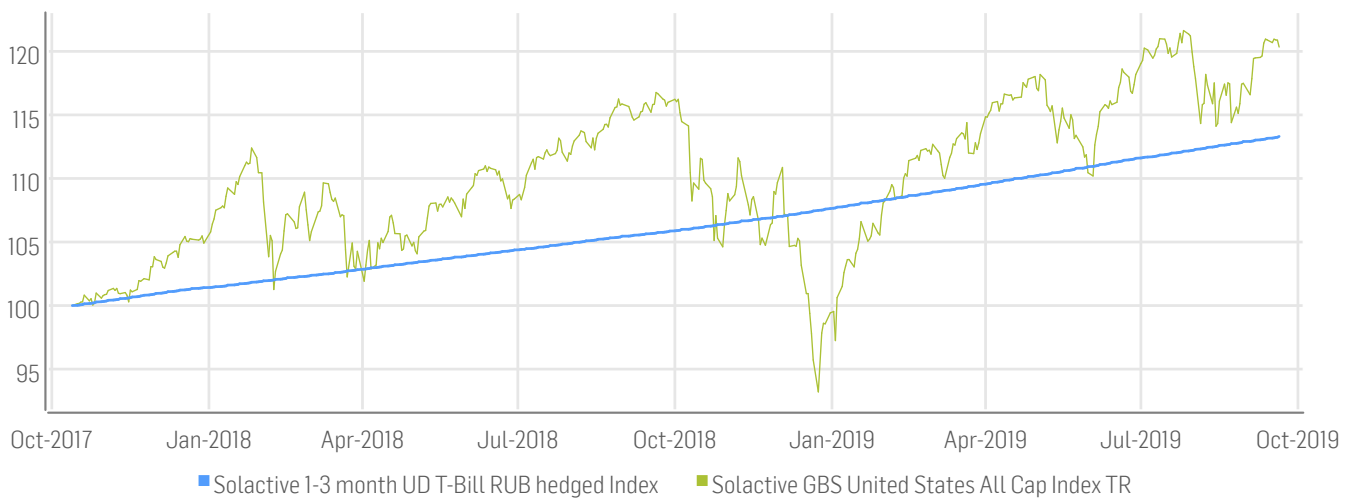
FACTSHEET - AS OF 20-Sep-2019

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	1929.42
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		

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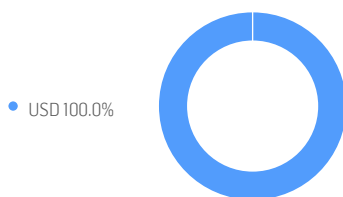
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.6%	1.7%	3.6%	7.1%	5.3%	92.9%
Performance (p.a.)	-	-	-	-	-	7.0%
Volatility (p.a.)	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%
High	1929.42	1929.42	1929.42	1929.42	1929.42	1929.42
Low	1918.37	1897.94	1862.70	1801.21	1832.72	1000.00
Sharpe Ratio	24.84	27.94	28.02	26.43	27.07	20.84
Max. Drawdown	0.0%	0.0%	0.0%	0.0%	0.0%	-0.1%
VaR 95 \ 99				0.0% \ 0.0%		0.0% \ 0.0%
CVaR 95 \ 99				-		-1.4% \ -1.4%

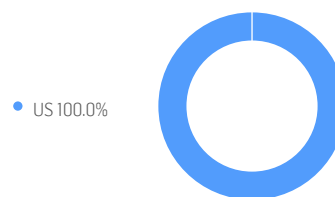
STATISTICS - GBS - Solactive GBS United States All Cap Index TR

RUB	30D	90D	180D	360D	YTD	Since Inception
Performance	2.4%	1.7%	7.4%	3.6%	21.0%	20.3%
Performance (p.a.)	-	-	-	-	-	10.0%
Volatility (p.a.)	13.2%	14.9%	13.4%	16.6%	13.5%	14.7%
High	1300.44	1307.68	1307.68	1307.68	1307.68	1307.68
Low	1229.80	1226.75	1184.64	1002.02	1045.44	1002.02
Sharpe Ratio	2.53	0.47	1.18	0.22	2.25	0.68
Max. Drawdown	-2.7%	-6.2%	-6.8%	-19.8%	-6.8%	-20.2%
VaR 95 \ 99				-33.5% \ -51.1%		-27.8% \ -48.1%
CVaR 95 \ 99				-43.2% \ -52.8%		-40.0% \ -56.1%

Composition by Currencies



Composition by Countries



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TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
Solactive 1-3 month US T-Bill Index	SOLTBILL Index	US	USD	99.96%
SOLTBHDR Sub Index		US	USD	0.04%

DISCLAIMER

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