

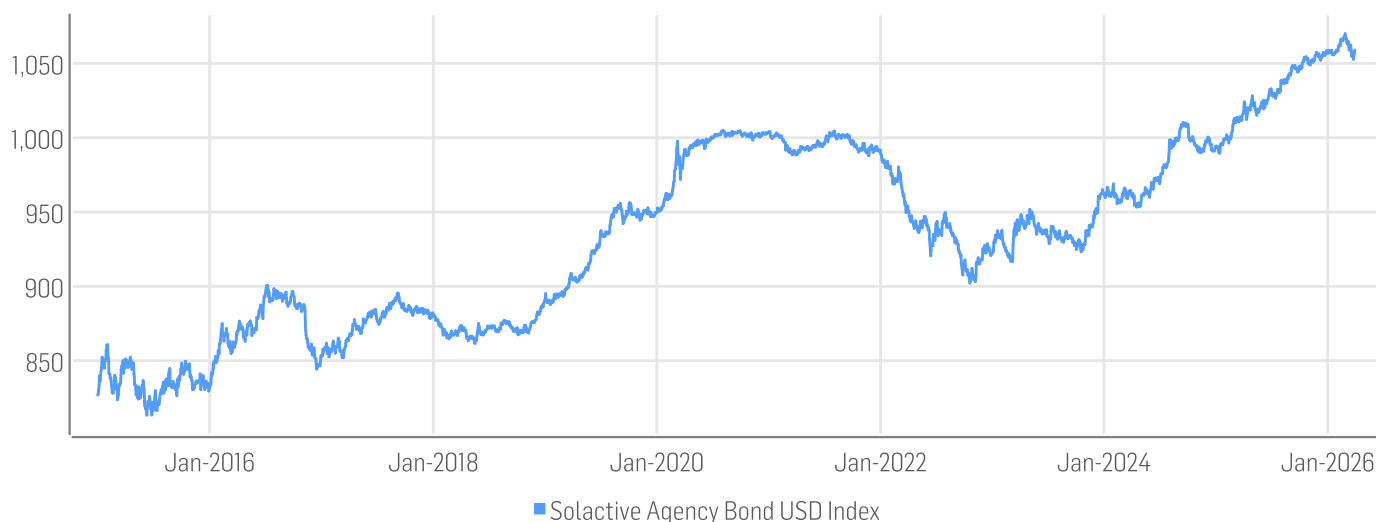
# FACTSHEET - AS OF 31-Mar-2026

## Solactive Agency Bond USD Index

### DESCRIPTION

The Solactive Agency Bond USD Index aims to track the performance of the USD denominated agency bonds market. The Index is a Gross Total Return index, rebalanced monthly, and is USD-denominated.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0AYG	Base Value / Base Date	1000 Points / 02.07.2020
Bloomberg / Index RIC	/ .SOLAGBUS	Last Index Value	1058.97
Index Calculator	Solactive AG	Index Members	45
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	USD	Backtest Start Date	02.07.2020

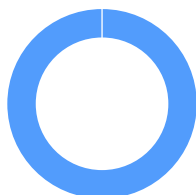
## STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	4.18%	12.68%	7.14%	0.18%	5.90%
Performance (p.a.)	4.19%	4.06%	1.39%		1.00%
Volatility (p.a.)	2.50%	2.96%	3.28%	2.45%	3.11%
High	1070.01	1070.01	1070.01	1070.01	1070.01
Low	1012.32	923.20	902.20	1052.75	902.20
Sharpe Ratio*	0.22	0.14	-0.68	-1.19	-0.84
Max. Drawdown	-1.61%	-3.01%	-10.18%	-1.61%	-10.23%
VaR 95 \ 99	-4.2% \ -6.3%	-4.7% \ -6.9%	-5.2% \ -8.6%		-5.0% \ -8.5%
CVaR 95 \ 99	-5.5% \ -6.7%	-6.2% \ -8.4%	-7.1% \ -9.8%		-6.9% \ -9.6%

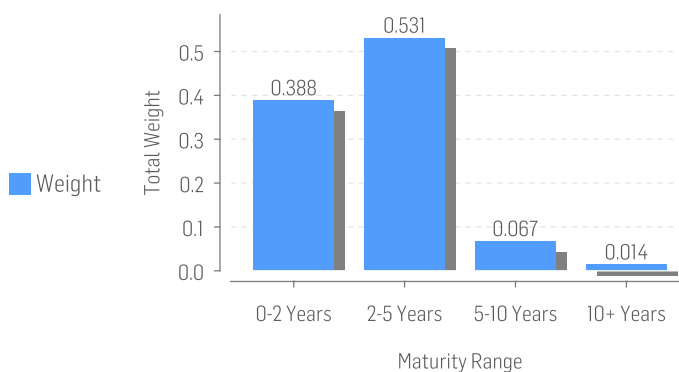
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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



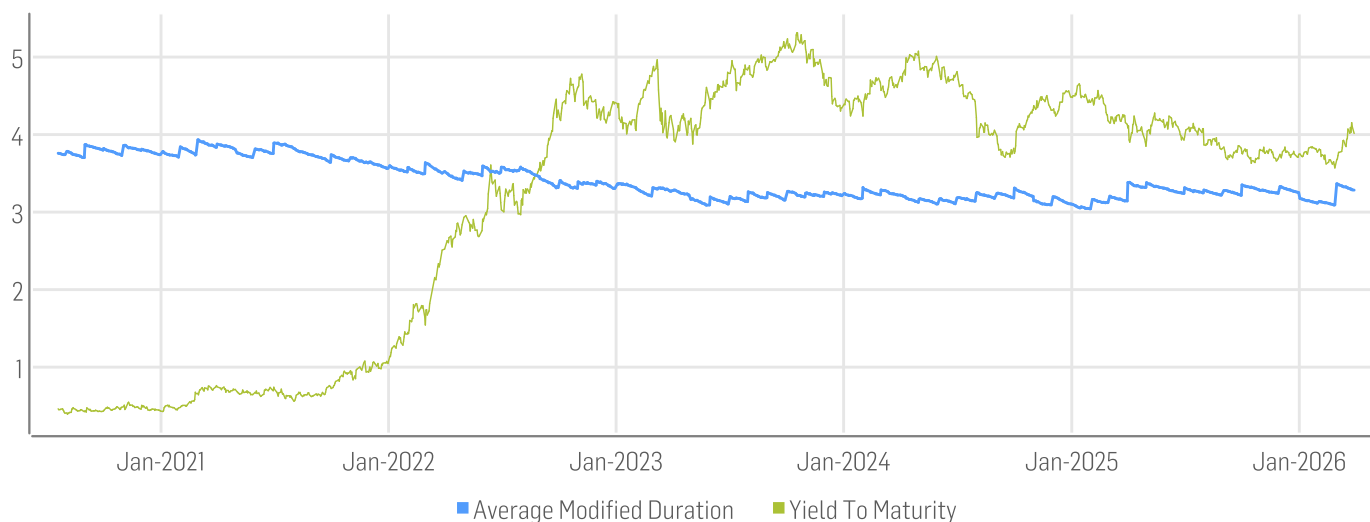
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-Mar-2026

Issuer	Country	Currency	Issuer Weight (%)
KFW	DE	USD	38.15%
CAISSE DAMORTISSEMENT DE LA DETTE SOCIALE	FR	USD	17.36%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	US	USD	14.99%
EXPORT DEVELOPMENT CANADA	CA	USD	8.94%
RESOLUTION FUNDING CORPORATION	US	USD	8.28%
FREDDIE MAC	US	USD	4.94%
JAPAN BANK FOR INTERNATIONAL COOPERATION	JP	USD	1.78%
FEDERAL HOME LOAN BANK SYSTEM	US	USD	1.74%
TENNESSEE VALLEY AUTHORITY	US	USD	1.38%
AIRPORT AUTHORITY HONG KONG	HK	USD	1.27%

## DURATION AND YIELD TO MATURITY



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