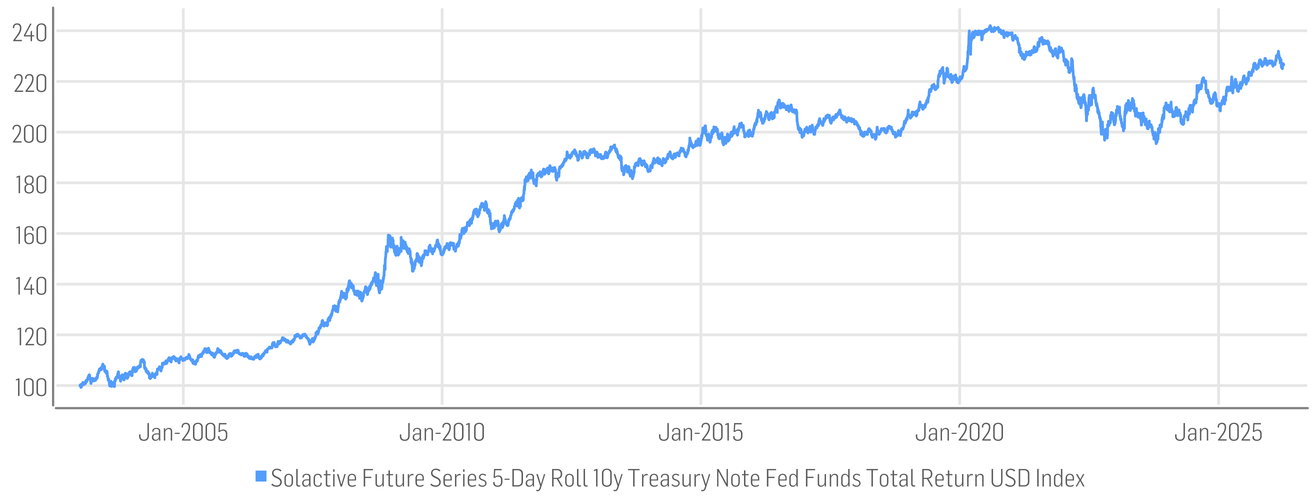
# FACTSHEET - AS OF 06-Apr-2026
# Solactive Future Series 5-Day Roll 10y Treasury Note Fed Funds Total Return USD Index

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | |
|---|---|
| ISIN / WKN | DE000SL0MLR0 / SL0MLR |
| Bloomberg / Reuters | SOF5TYT0 Index / .SOF5TYT0 |
| Index Calculator | Solactive AG |
| Index Type | Total Return |
| Index Currency | USD |
| Index Members | 2 |

| | |
|---|---|
| Base Value / Base Date | 100.0 Points / 02.01.2003 |
| Last Price | 226.65 |
| Dividends | Reinvested |
| Calculation | 09:30 to 16:50 (EST), every 15 seconds |
| History | Available daily back to 02.01.2003 |

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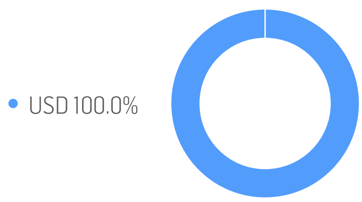
## STATISTICS

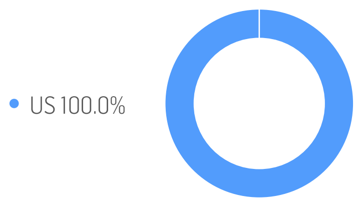
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | -1.14% | -0.39% | 0.37% | 5.18% | -0.43% | 126.65% |
| Performance (p.a.) | | | | | | 3.58% |
| Volatility (p.a.) | 5.84% | 4.51% | 3.98% | 4.51% | 4.43% | 5.91% |
| High | 229.38 | 231.90 | 231.90 | 231.90 | 231.90 | 242.01 |
| Low | 225.08 | 225.08 | 225.08 | 215.48 | 225.08 | 99.28 |
| Sharpe Ratio* | -2.85 | -1.16 | -0.73 | 0.36 | -1.19 | -0.01 |
| Max. Drawdown | -1.87% | -2.94% | -2.94% | -2.94% | -2.94% | -19.23% |
| VaR 95 \ 99 | | | | -7.0% \ -10.5% | | -9.4% \ -15.7% |
| CVaR 95 \ 99 | | | | -9.7% \ -12.4% | | -13.2% \ -19.6% |

* 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




## COMPOSITION BY COUNTRIES




## TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| US TREASURY NOTE 10Y FUTURE JUN 26 | TYM6 Comdty | US | USD | 99.97% |
| USD-CASH | USD-CASH | US | USD | 0.03% |

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