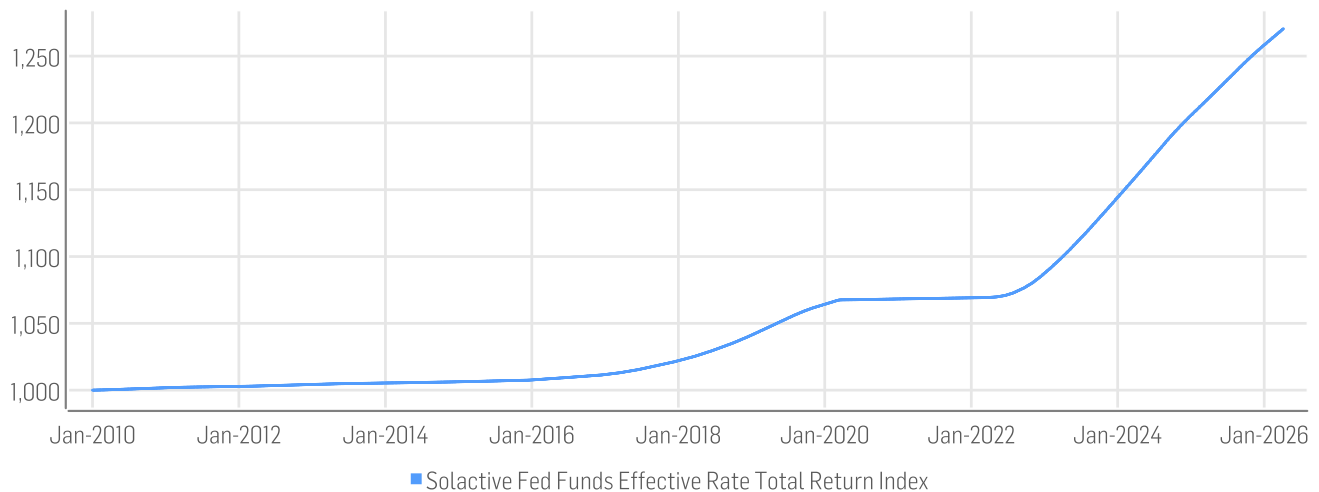


# FACTSHEET - AS OF 07-Apr-2026

## 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	1270.46
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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Solactive Fed Funds Effective Rate Total Return Index

**STATISTICS**

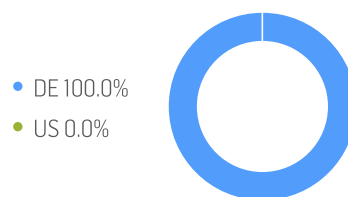
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.30%	0.91%	1.86%	4.10%	0.95%	27.05%
Performance (p.a.)						1.48%
Volatility (p.a.)	0.13%	0.14%	0.15%	0.16%	0.14%	0.15%
High	1270.46	1270.46	1270.46	1270.46	1270.46	1270.46
Low	1266.74	1258.96	1247.26	1220.58	1258.45	1000.00
Sharpe Ratio*	0.80	0.71	1.03	3.19	-0.12	-14.73
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**



**COMPOSITION BY COUNTRIES**



**TOP COMPONENTS AS OF 07-Apr-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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