

# FACTSHEET - AS OF 31-Mar-2026

## Solactive US Treasury Bond Index

### DESCRIPTION

Solactive US Treasury Bond Index Family is a rules-based, market value weighted index designed to track the performance of USD-denominated bonds issued by the US Treasury.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                       |                       |                        |   |
|-----------------------|-----------------------|------------------------|---|
| ISIN / WKN            | DE000SLA4CA1 / SLA4CA | Base Value / Base Date | 1504.21 Points / 09.10.2017                 |
| Bloomberg / Index RIC | SOLUTC Index / .SOLUT | Last Index Value       | 1671.06                                     |
| Index Calculator      | Solactive AG          | Index Members          | 295   |
| Index Type            | Total Return          | Calculation            | 8:00 am to 23:05 pm (CET), every 15 seconds |
| Index Currency        | USD                   | Backtest Start Date    | 29.12.2006                                  |

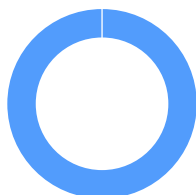
## STATISTICS

| USD                | 1Y             | 3Y              | 5Y              | YTD     | Since Inception |
|--------------------|----------------|-----------------|-----------------|---------|-----------------|
| Performance        | 3.26%          | 8.18%           | -0.43%          | 0.11%   | 11.09%          |
| Performance (p.a.) | 3.27%          | 2.66%           | -0.09%          |         | 1.25%           |
| Volatility (p.a.)  | 4.03%          | 5.08%           | 5.59%           | 3.88%   | 5.17%           |
| High               | 1700.18        | 1700.18         | 1737.43         | 1700.18 | 1787.35         |
| Low                | 1594.28        | 1452.45         | 1452.45         | 1660.63 | 1452.45         |
| Sharpe Ratio*      | -0.09          | -0.19           | -0.66           | -0.82   | -0.46           |
| Max. Drawdown      | -2.57%         | -7.20%          | -16.40%         | -2.33%  | -18.74%         |
| VaR 95 \ 99        | -6.3% \ -9.1%  | -8.5% \ -12.6%  | -9.1% \ -13.4%  |         | -8.3% \ -12.6%  |
| CVaR 95 \ 99       | -8.8% \ -13.5% | -10.8% \ -14.3% | -12.0% \ -15.7% |         | -11.5% \ -16.8% |

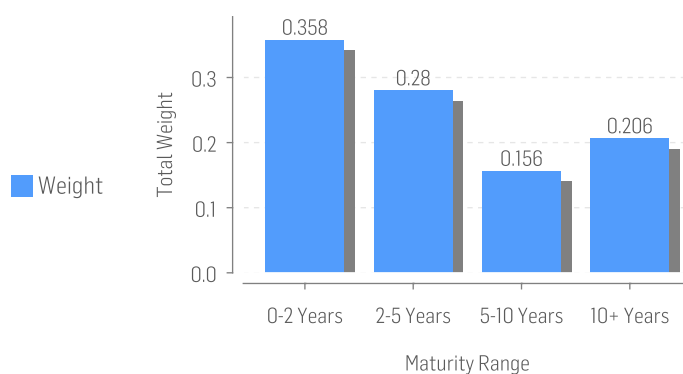
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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



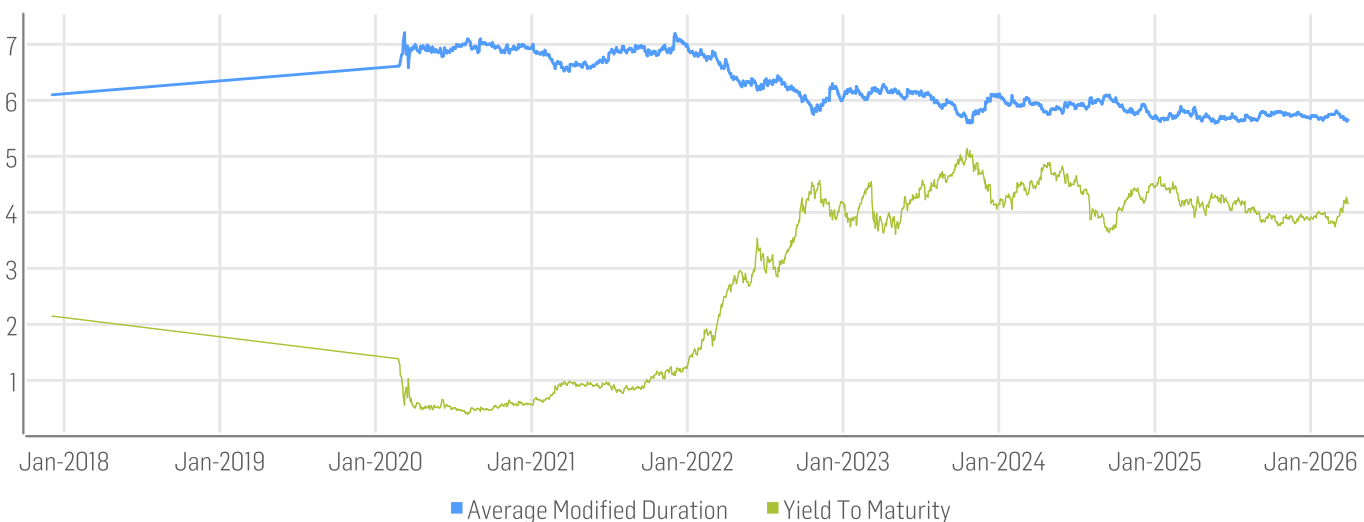
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-Mar-2026

| Issuer                                     | Country | Currency | Issuer Weight (%) |
|--|---------|----------|-------------------|
| GOVERNMENT OF THE UNITED STATES OF AMERICA | US      | USD      | 100.00%           |

## DURATION AND YIELD TO MATURITY



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