

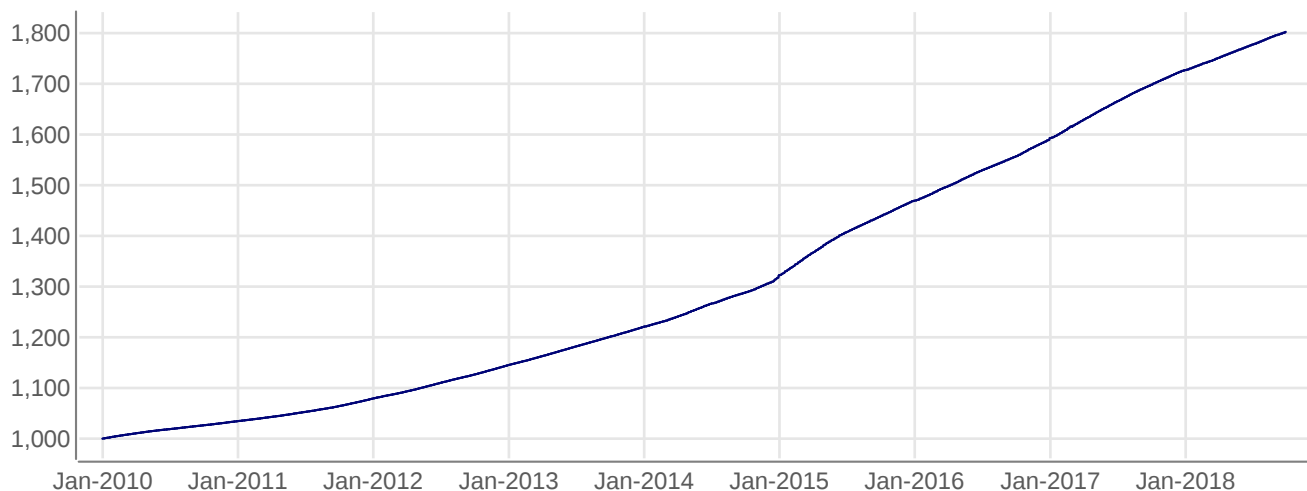
FACTSHEET – 28.09.2018

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	1802.62
Index Calculator	Solactive AG	52W High	1802.62
Index Type	Total Return	52W Low	1697.04
Index Currency	RUB	Calculation	once a day
Index Members	2	History	Available daily back to 31.12.2009
Dividends	Included (Total Return Index)		

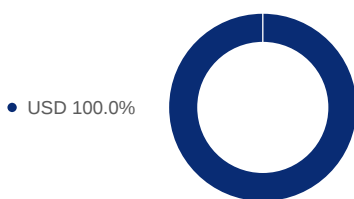
FACTSHEET – 28.09.2018

Solactive 1-3 month UD T-Bill RUB hedged Index

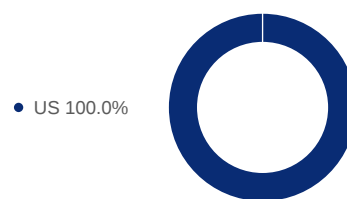
STATISTICS

RUB	30D	90D	180D	360D	YTD	Since Inception
Performance	0.5%	1.4%	3.0%	6.1%	4.4%	80.3%
Performance (p.a.)	5.8%	5.9%	6.1%	6.2%	6.0%	7.0%
Volatility (p.a.)	0.2%	0.2%	0.2%	0.2%	0.2%	0.3%
High	1802.62	1802.62	1802.62	1802.62	1802.62	1802.62
Low	1794.36	1777.53	1751.55	1698.70	1727.04	1000.00
Sharpe Ratio	25.05	26.29	27.54	26.62	27.05	20.40
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%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 28.09.2018

Ticker	Currency	Country	Company	Weight
SOLTBILL Index	USD	US	Solactive 1-3 month US T-Bill Index	99.97%
	USD	US	SOLTBHDR Sub Index	0.03%

FACTSHEET – 28.09.2018

Solactive 1-3 month UD T-Bill RUB hedged Index

For more information, please visit www.solactive.com.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

This info service is offered exclusively by Solactive AG, Guiollettstr. 54, D-60325 Frankfurt am Main, E-Mail indexing@solactive.com | Disclaimer: The financial instrument is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index Price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the Issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade mark for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument. This document is for the information and use of professional advisers only. Remember, the information in this document does not constitute tax, legal or investment advice and is not intended as a recommendation for buying or selling securities. The information and opinions contained in this document have been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. Solactive AG and all other companies mentioned in this document will not be responsible for the consequences of reliance upon any opinion or statement contained herein or for any omission. | © Solactive AG, 2018. All rights reserved.