

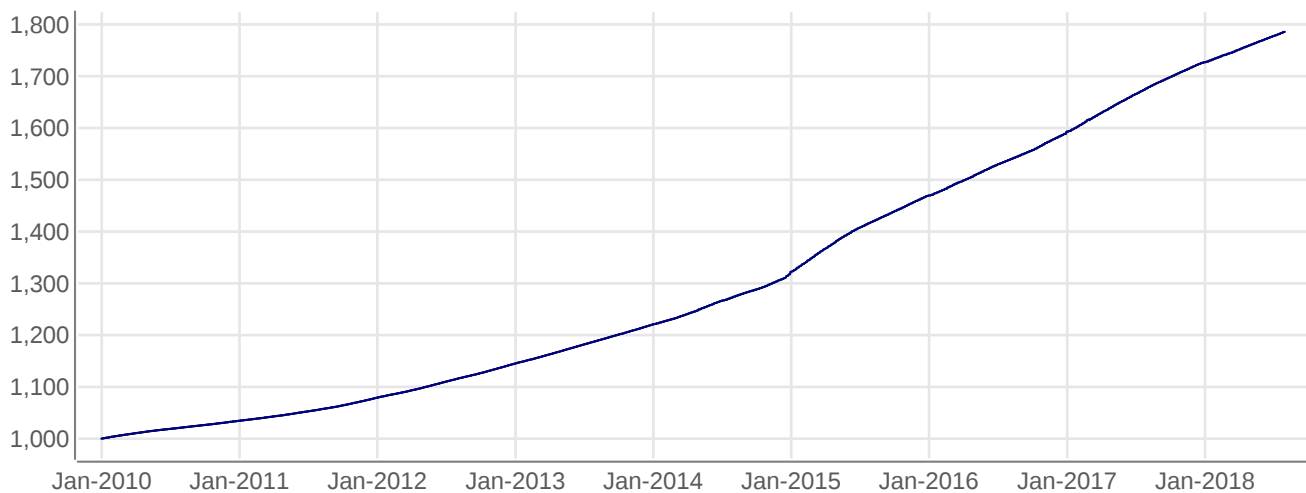
FACTSHEET – 31.07.2018

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	1785.79
Index Calculator	Solactive AG	52W High	1785.79
Index Type	Total Return	52W Low	1676.51
Index Currency	RUB	Calculation	once a day
Index Members	2	History	Available daily back to 31.12.2009
Dividends	Included (Total Return Index)		

FACTSHEET – 31.07.2018

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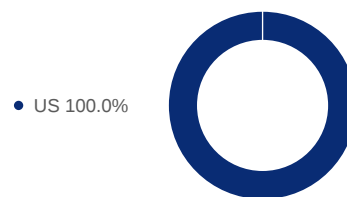
STATISTICS

RUB	30D	90D	180D	360D	YTD	Since Inception
Performance	0.5%	1.4%	2.9%	6.4%	3.4%	78.6%
Performance (p.a.)	5.9%	6.0%	6.0%	6.5%	6.0%	7.0%
Volatility (p.a.)	0.2%	0.2%	0.2%	0.2%	0.2%	0.3%
High	1785.79	1785.79	1785.79	1785.79	1785.79	1785.79
Low	1777.53	1760.37	1735.15	1679.25	1727.04	1000.00
Sharpe Ratio	25.61	26.59	27.47	26.85	27.07	20.36
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 31.07.2018

Ticker	Currency	Country	Company	Weight
SOLTBILL Index	USD	US	Solactive 1-3 month US T-Bill Index	99.99%
	USD	US	SOLTBHDR Sub Index	0.01%

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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.

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