

MarketVector™ U.S. Treasury 2-Year On-the-Run Index

The MarketVector™ U.S. Treasury 2-Year On-the-Run Index (MVOTR2) tracks the performance of the most recently issued ('on-the-run') U.S. Treasury security within the 2-year maturity range.

Key Features



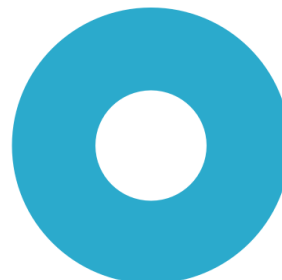
| | All Time High/Low | 52-Week High/Low |
|-------|-------------------|------------------|
| Index | 100.01/90.33 | 92.35/91.31 |

Index Data

| INDEX PARAMETERS | | DESCRIPTIVES | | PERFORMANCE | | | |
|----------------------|----------------------|---------------------------|------|-----------------|--------|-------------------|--------|
| Launch Date | 10 Apr 2026 | Average Yield to Maturity | 0.00 | 1 Day | -0.00% | 1 Year | -0.24% |
| Type | Bond | Average Modified Duration | 0.00 | MTD | -0.39% | 3 Years | -0.50% |
| Currency | USD | Average Years to Maturity | 1.97 | 3MTD | 0.02% | 5 Years | -1.71% |
| Base Date/Base Value | 04 Jan 2021 / 100.00 | Average Coupon | 3.88 | YTD | -0.62% | Since Inception | -1.65% |
| Components | 2 | Yield to Worst | 0.00 | <i>Absolute</i> | | <i>Annualised</i> | |
| Market Value bn USD | 0.00 | Current Yield | 3.87 | | | | |

Sector Weightings

| Sector | Count | Weight |
|---------------------|-------|---------|
| Government Activity | 2 | 100.00% |

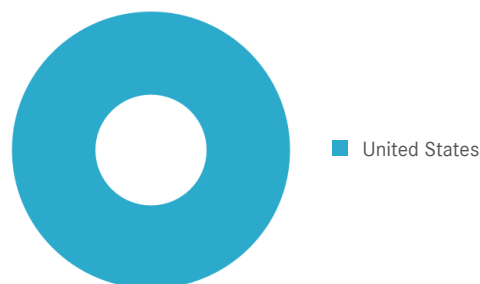


■ Government Activity

MarketVector™ U.S. Treasury 2-Year On-the-Run Index

Country Weightings

| Country | Count | Weight |
|---------------|-------|---------|
| United States | 2 | 100.00% |



Index Components

| Top Components by Weight | Coupon | Maturity | Country | Weight | Credit Rating | Count | Weight |
|--------------------------------|--------|-------------|---------|---------|------------------|-------|---------|
| GOVERNMENT OF THE UNITED STATE | 3.88% | 31 Mar 2028 | US | 99.99% | High Yield | - | - |
| GOVERNMENT OF THE UNITED STATE | 3.38% | 29 Feb 2028 | US | 0.01% | Investment Grade | - | - |
| | | | | 100.00% | Not rated | 2 | 100.00% |

| Maturity Breakdown | Count | Weight |
|--------------------|-------|---------|
| 0 - 3 Years | 2 | 100.00% |
| 3 - 5 Years | - | - |
| 5 - 7 Years | - | - |
| 7 - 10 Years | - | - |
| 10 - 15 Years | - | - |
| 15 - 20 Years | - | - |
| 20+ Years | - | - |

Subtotal

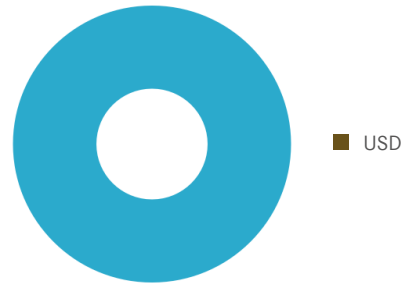
Symbols

| | Symbol | ISIN | WKN | Sedol | Bloomberg | Reuters | Telekurs |
|--------------|--------|--------------|--------|---------|-----------|---------|-----------|
| Price Return | MVOTR2 | DE000SL0RV65 | SL0RV6 | BT68VT6 | MVOTR2 | .MVOTR2 | 155406166 |
| - | - | - | - | - | - | - | - |
| - | - | - | - | - | - | - | - |

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Currency Weightings

| Country | Count | Weight |
|---------|-------|---------|
| USD | 2 | 100.00% |



For further information visit www.marketvector.com

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