

# FACTSHEET - AS OF 31-May-2024

## Solactive Agency Bond USD Index

### DESCRIPTION

The Solactive Agency Bond USD Index aims to track the performance of the USD denominated agency bonds market. The Index is a Gross Total Return index, rebalanced monthly, and is USD-denominated.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOAYG	Base Value / Base Date	1000 Points / 02.07.2020
Bloomberg / Index RIC	/ .SOLAGBUS	Last Index Value	961.92
Index Calculator	Solactive AG	Index Members	70
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	USD	Backtest Start Date	02.07.2020

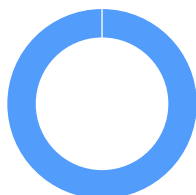
## STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	2.24%	-3.29%	4.44%	-0.16%	-3.81%
Performance (p.a.)	2.23%	-1.11%	0.87%		-0.99%
Volatility (p.a.)	3.29%	3.69%	3.29%	3.00%	3.31%
High	968.95	1004.44	1005.03	968.95	1005.03
Low	923.20	902.20	902.20	953.31	902.20
Sharpe Ratio*	-0.94	-1.74	-1.35	-1.90	-1.91
Max. Drawdown	-2.03%	-10.18%	-10.23%	-1.61%	-10.23%
VaR 95 \ 99	-4.8% \ -8.8%	-5.8% \ -9.2%	-5.1% \ -8.9%		-5.3% \ -8.9%
CVaR 95 \ 99	-6.7% \ -9.8%	-7.9% \ -10.3%	-7.3% \ -10.7%		-7.4% \ -10.1%

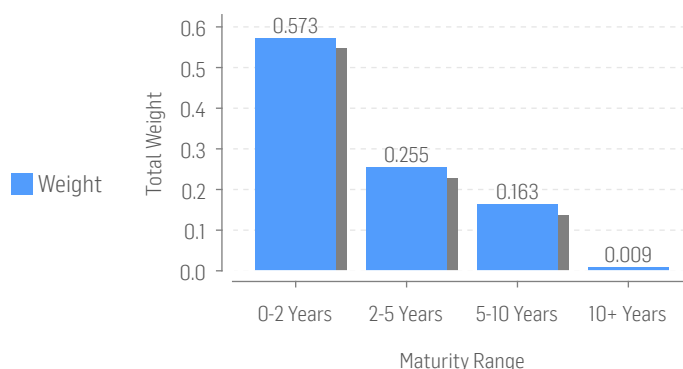
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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



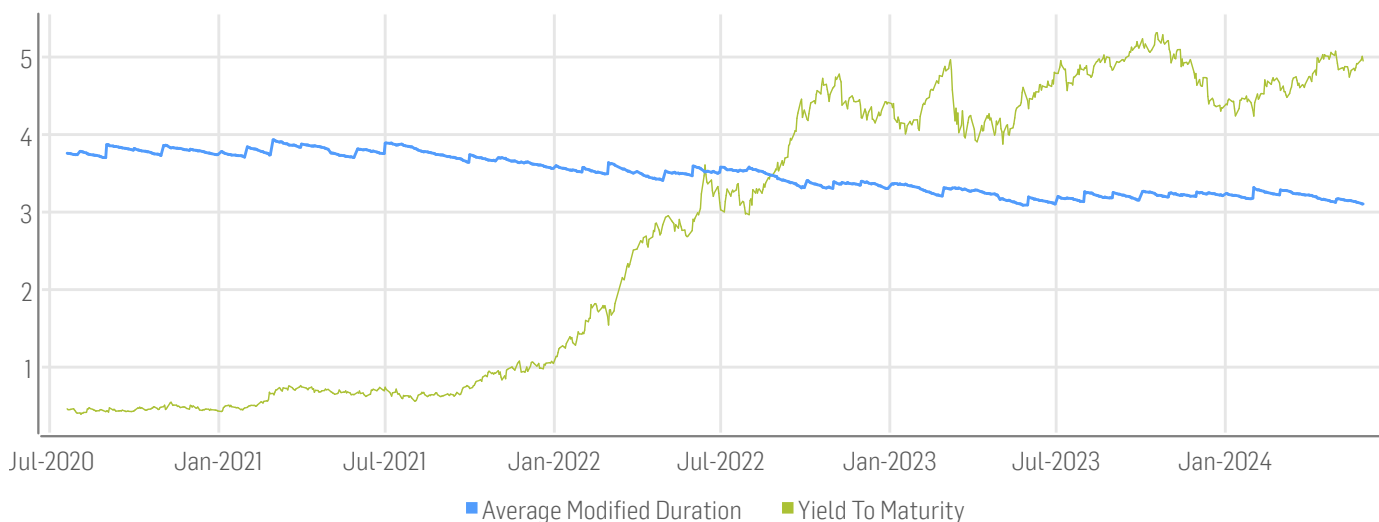
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
KFW	DE	USD	29.40%
CAISSE DAMORTISSEMENT DE LA DETTE SOCIALE	FR	USD	18.72%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	US	USD	17.89%
EXPORT DEVELOPMENT CANADA	CA	USD	6.50%
FEDERAL HOME LOAN MORTGAGE CORPORATION	US	USD	6.45%
RESOLUTION FUNDING CORP.	US	USD	5.63%
JAPAN BANK FOR INTERNATIONAL COOPERATION	JP	USD	5.08%
LANDWIRTSCHAFTLICHE RENTENBANK	DE	USD	2.58%
FEDERAL HOME LOAN BANK SYSTEM	US	USD	1.91%
SWEDISH EXPORT CREDIT CORP.	SE	USD	1.54%

## DURATION AND YIELD TO MATURITY



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The index is launched on 02-Jul-2020. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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