

FACTSHEET - AS OF 31-May-2024

Solactive Developed Government USD Bond Index

DESCRIPTION

The Solactive Developed Government USD Bond Index aims to track the performance of USD denominated bonds issued by developed countries, excluding the USA. The Index is a Total Return index, rebalanced monthly, and is USD-denominated.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOAYH	Base Value / Base Date	1000 Points / 02.07.2020
Bloomberg / Index RIC	/ .SOLDGUS	Last Index Value	907.04
Index Calculator	Solactive AG	Index Members	50
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

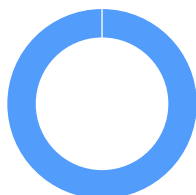
STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	0.63%	-9.93%	1.08%	-2.40%	-9.30%
Performance (p.a.)	0.63%	-3.43%	0.21%		-2.46%
Volatility (p.a.)	4.43%	4.22%	3.80%	4.20%	3.85%
High	929.98	1029.91	1029.91	929.31	1029.91
Low	855.59	847.08	847.08	891.85	847.08
Sharpe Ratio*	-1.06	-2.08	-1.35	-2.60	-2.02
Max. Drawdown	-5.92%	-17.75%	-17.75%	-4.03%	-17.75%
VaR 95 \ 99	-7.5% \ -10.3%	-7.1% \ -9.4%	-6.2% \ -9.1%		-6.6% \ -9.2%
CVaR 95 \ 99	-9.2% \ -11.5%	-8.8% \ -11.7%	-8.3% \ -12.0%		-8.4% \ -11.2%

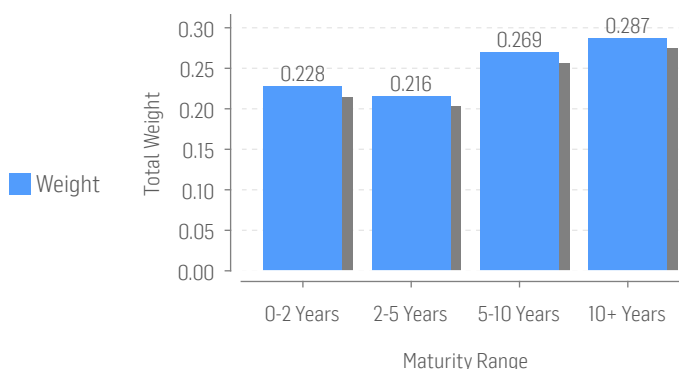
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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



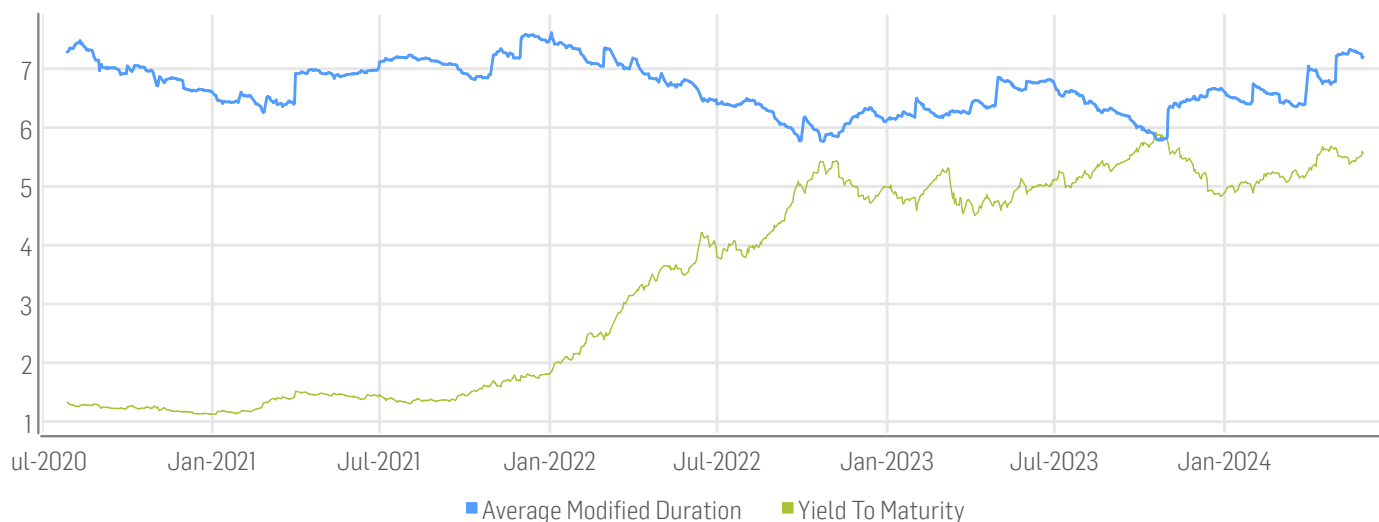
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF POLAND	PL	USD	15.87%
GOVERNMENT OF ISRAEL	IL	USD	14.73%
ITALY GOVT INT BOND	IT	USD	12.59%
STATE OF ISRAEL	IL	USD	12.49%
GOVERNMENT OF HONG KONG SPECIAL ADMINISTRATIVE REGION	HK	USD	6.61%
REPUBLIC OF POLAND	PL	USD	5.99%
BANK OF ENGLAND	GB	USD	5.03%
GOVERNMENT OF CANADA	CA	USD	4.86%
ISRAEL GOVERNMENT INTERNATIONAL BOND	IL	USD	4.12%
CANADA GOVERNMENT	CA	USD	4.05%

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.

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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