FACTSHEET - AS OF 31-May-2024
Solactive Eurozone Government Bond Index

DESCRIPTION

The Solactive Eurozone Government Bond TR Index is a rules-based index. The index is engineered to mirror the performance of investment grade rated and EUR denominated sovereign debt issued by countries in the Eurozone. The index is calculated as a Total Return index, i.e. coupon payments will be reinvested in the index.

HISTORICAL PERFORMANCE

CHARACTERISTICS

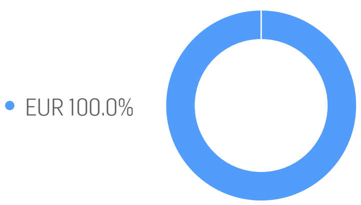
ISIN / WKN	DE000SLA44D6 / SLA44D	Base Value / Base Date	1000 Points / 30.06.2009
Bloomberg / Index RIC	SOLEUSOV Index / .SOLEUSOV	Last Index Value	1343.17
Index Calculator	Solactive AG	Index Members	401
Index Type	Total Return	Calculation	02:00 am to 17:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	30.06.2009

STATISTICS

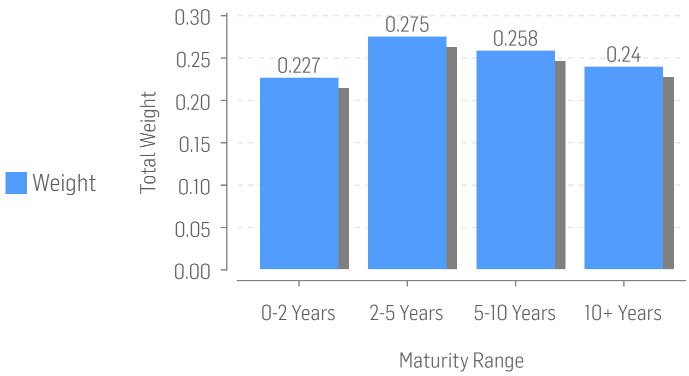
EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	1.89%	-14.55%	-10.75%	-2.20%	34.32%
Performance (p.a.)	1.89%	-5.11%	-2.25%		2.00%
Volatility (p.a.)	5.88%	7.09%	6.24%	5.33%	5.31%
High	1386.51	1616.49	1633.67	1373.43	1633.67
Low	1269.08	1269.08	1269.08	1339.30	999.01
Sharpe Ratio*	-0.34	-1.27	-0.99	-1.70	-0.36
Max. Drawdown	-4.02%	-21.49%	-22.32%	-2.49%	-22.32%
VaR 95 \ 99	-8.8% \ -11.8%	-10.9% \ -16.3%	-9.9% \ -16.1%		-8.4% \ -14.4%
CVaR 95 \ 99	-10.9% \ -15.2%	-14.4% \ -18.5%	-13.5% \ -19.2%		-11.9% \ -17.9%

* 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



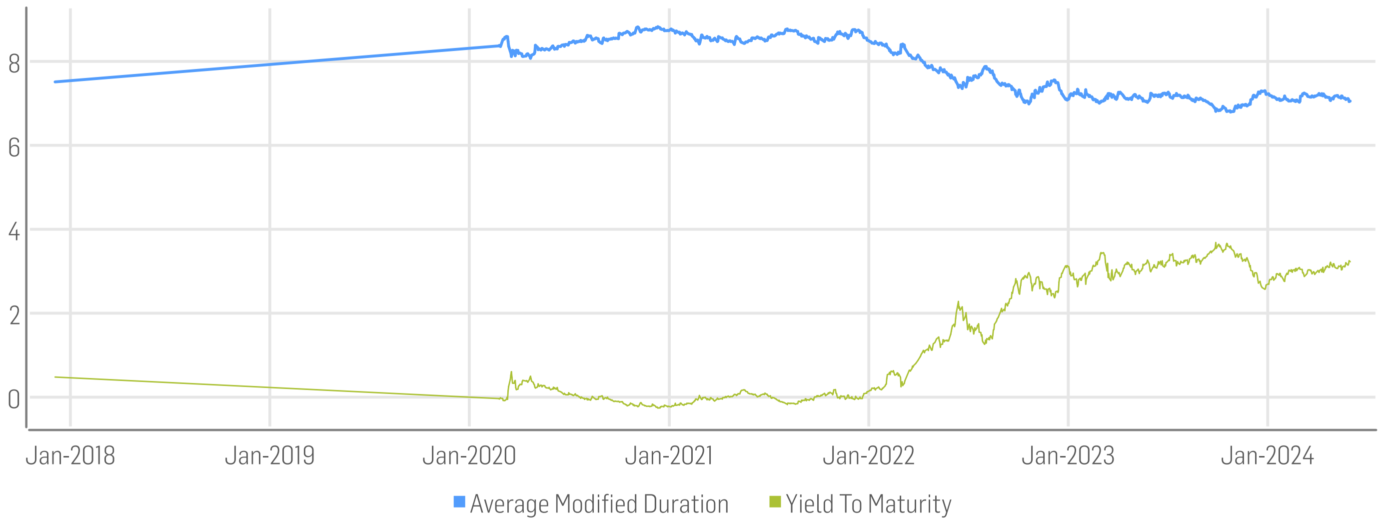
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
FRANCE (GOVT OF)	FR	EUR	21.18%
BUONI POLIENNALI DEL TES	IT	EUR	18.21%
BUNDESREPUB. DEUTSCHLAND	DE	EUR	12.39%
BONOS Y OBLIG DEL ESTADO	ES	EUR	12.32%
BELGIUM KINGDOM	BE	EUR	4.71%
NETHERLANDS GOVERNMENT	NL	EUR	4.09%
GOVERNMENT OF GERMANY	DE	EUR	3.98%
GOVERNMENT OF ITALY	IT	EUR	3.80%
REPUBLIC OF AUSTRIA	AT	EUR	3.05%
GOVERNMENT OF FRANCE	FR	EUR	2.68%

DURATION AND YIELD TO MATURITY



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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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