

# FACTSHEET - AS OF 30-Aug-2024

## Solactive Global Developed Government Bond TR EUR Index

### DESCRIPTION

The Solactive Global Developed Government Bond TR EUR Index is a rules-based index engineered to mirror the performance of the largest developed sovereign, local currency debt markets. The index is calculated as a Total Return Index denominated in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA6P83 / SLA6P8	Base Value / Base Date	730.32 Points / 31.10.2012
Bloomberg / Index RIC	SOLGDGA Index / .SOLGDGA	Last Index Value	1001.07
Index Calculator	Solactive AG	Index Members	1049
Index Type	Total Return	Calculation	02:00 am to 17:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	31.10.2008

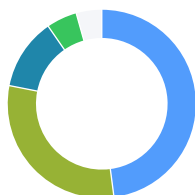
## STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	4.17%	-11.25%	-13.55%	0.67%	6.96%
Performance (p.a.)	4.17%	-3.90%	-2.87%		0.57%
Volatility (p.a.)	5.25%	6.87%	6.30%	4.89%	5.97%
High	1011.67	1150.70	1192.82	1011.67	1192.82
Low	945.95	945.95	945.95	965.91	821.72
Sharpe Ratio*	0.10	-1.10	-1.04	-0.55	-0.52
Max. Drawdown	-3.47%	-17.79%	-20.70%	-3.47%	-20.70%
VaR 95 \ 99	-8.0% \ -12.1%	-10.9% \ -15.9%	-10.3% \ -15.6%		-9.4% \ -15.3%
CVaR 95 \ 99	-10.0% \ -12.7%	-14.5% \ -19.8%	-13.7% \ -18.5%		-13.3% \ -19.6%

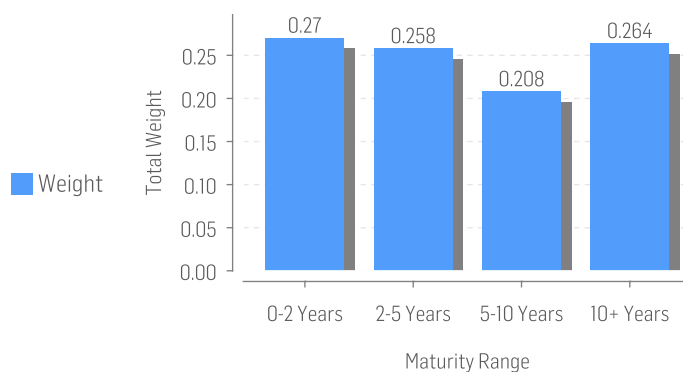
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 47.9%
- EUR 30.2%
- JPY 12.3%
- GBP 5.2%
- Others 4.4%



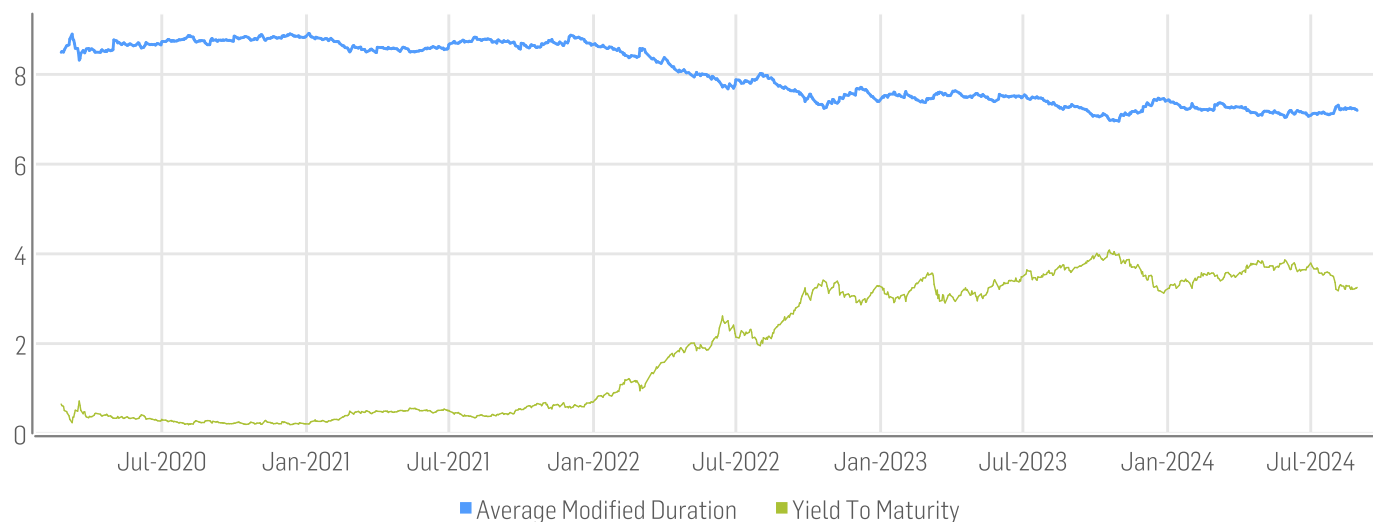
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 30-Aug-2024

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF THE UNITED STATES OF AMERICA	US	USD	47.93%
GOVERNMENT OF JAPAN	JP	JPY	12.28%
GOVERNMENT OF FRANCE	FR	EUR	7.88%
GOVERNMENT OF ITALY	IT	EUR	7.19%
GOVERNMENT OF GERMANY	DE	EUR	6.29%
GOVERNMENT OF UNITED KINGDOM	GB	GBP	5.24%
GOVERNMENT OF SPAIN	ES	EUR	4.55%
GOVERNMENT OF AUSTRALIA	AU	AUD	1.89%
GOVERNMENT OF BELGIUM	BE	EUR	1.66%
CANADIAN GOVERNMENT	CA	CAD	1.55%

## DURATION AND YIELD TO MATURITY



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The index is launched on 31-Oct-2012. 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.

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

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