

# FACTSHEET - AS OF 30-Jun-2025

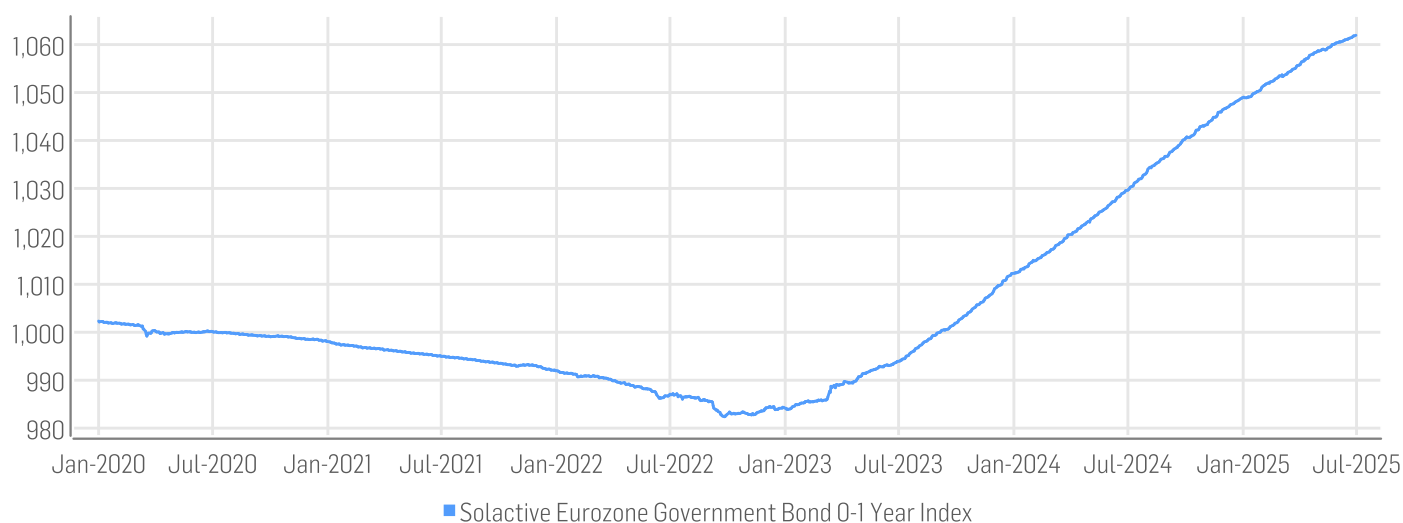
## Solactive Eurozone Government Bond 0-1 Year Index

### DESCRIPTION

The Index is a rules-based, market value weighted index engineered to track the performance of Euro denominated government bonds and bills with a remaining time to maturity between 1 month and 1 year. To guarantee liquidity standards, all instruments must have a minimum amount outstanding of at least 1.5 billion Euros and their respective issuing countries must have a combined amount outstanding in eligible instruments of at least 5 billion Euros.

The Index is calculated as a Total Return index, thus all cash flows generated from coupon payments, corporate actions, and/or redemptions are reinvested into the index.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOAXK5 / SLOAXK	Base Value / Base Date	1000 Points / 01.06.2020
Bloomberg / Index RIC	SOLEUS01 Index/ .SOLEUS01	Last Index Value	1061.94
Index Calculator	Solactive AG	Index Members	117
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	EUR	Backtest Start Date	01.06.2020

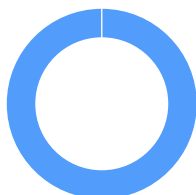
## STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	3.15%	7.61%	6.18%	1.24%	6.19%
Performance (p.a.)	3.15%	2.47%	1.21%		1.19%
Volatility (p.a.)	0.17%	0.24%	0.22%	0.16%	0.22%
High	1061.94	1061.94	1061.94	1061.94	1061.94
Low	1029.63	982.38	982.38	1048.90	982.38
Sharpe Ratio*	7.35	2.32	-3.34	3.81	-3.43
Max. Drawdown	-0.04%	-0.49%	-1.78%	-0.04%	-1.79%
VaR 95 \ 99	-0.1% \ -0.2%	-0.2% \ -0.5%	-0.2% \ -0.5%		-0.2% \ -0.5%
CVaR 95 \ 99	-0.2% \ -0.4%	-0.4% \ -0.8%	-0.4% \ -0.7%		-0.4% \ -0.7%

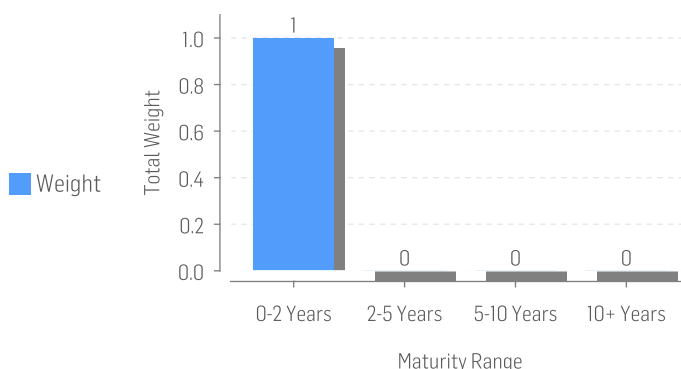
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

• EUR 100.0%



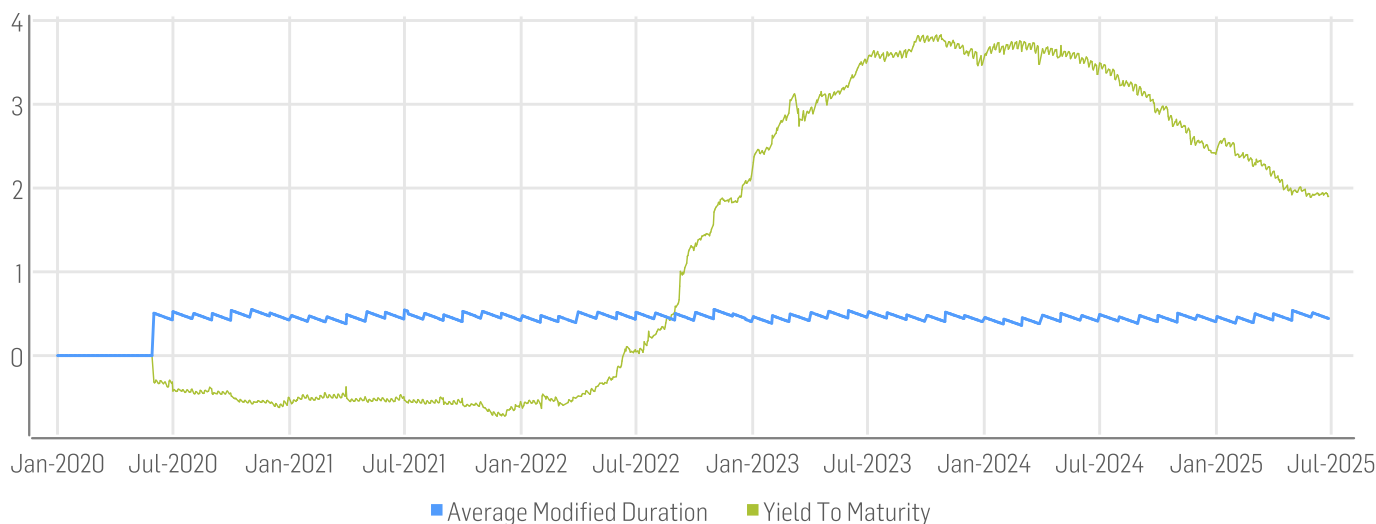
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 30-Jun-2025

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF ITALY	IT	EUR	24.99%
GOVERNMENT OF FRANCE	FR	EUR	24.99%
GOVERNMENT OF GERMANY	DE	EUR	21.19%
GOVERNMENT OF SPAIN	ES	EUR	13.87%
GOVERNMENT OF BELGIUM	BE	EUR	4.00%
GOVERNMENT OF THE NETHERLANDS	NL	EUR	3.80%
GOVERNMENT OF FINLAND	FI	EUR	2.66%
GOVERNMENT OF AUSTRIA	AT	EUR	2.26%
GOVERNMENT OF IRELAND	IE	EUR	0.96%
GOVERNMENT OF PORTUGAL	PT	EUR	0.62%

## DURATION AND YIELD TO MATURITY



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The index is launched on 01-Jun-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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