

# FACTSHEET - AS OF 30-Apr-2025

## Solactive EMU Sovereign Bond TR Index

### DESCRIPTION

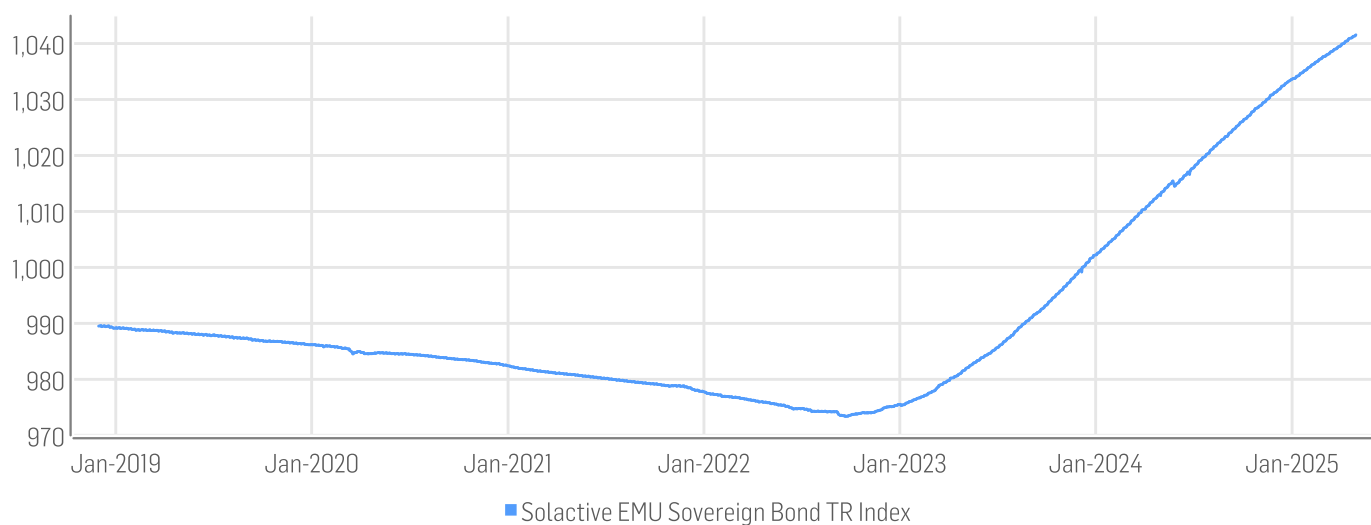
#### Investment Idea:

The Solactive EMU Sovereign Bond TR Index offers a measure of the short-term sovereign bond market with instruments from issuers in the European Monetary Union. It is a market-value-weighted index of bonds denominated in EUR with a maturity of up to six months. The index supports the harvest of the return high-rate environment, focusing on the short end of the term structure of interest rates.

#### Selection Universe:

The initial composition and selection for rebalance of the index follow specific rules, including the inclusion of Sovereign Bonds, Bills, Commercial Papers, and Certificate of Deposits denominated in EUR, as well as European Union issuer Bonds, Bills, Commercial Papers, and Certificate of Deposits. Eligible issuers must be from European Economic and Monetary Union member countries, with a minimum outstanding amount of EUR 100 million and a maximum maturity of 6 months. The inclusion criteria also involve the availability of Country Risk Ratings from Sustainalytics and a pricing provider's price on the Selection Day. Importantly, the determination of index components is entirely rule-based, with no discretion exercised by Solactive.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0DSL7 / SLODSL	Base Value / Base Date	1000 Points / 07.12.2023
Bloomberg / Index RIC	/ .SOLEMUS	Last Index Value	1041.56
Index Calculator	Solactive AG	Index Members	127
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	USD	Backtest Start Date	30.11.2018

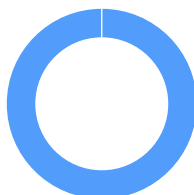
## STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	2.81%	6.74%	5.78%	0.77%	4.16%
Performance (p.a.)	2.81%	2.20%	1.13%		2.96%
Volatility (p.a.)	0.16%	0.15%	0.15%	0.07%	0.16%
High	1041.56	1041.56	1041.56	1041.56	1041.56
Low	1012.85	973.40	973.40	1033.59	1000.00
Sharpe Ratio*	-9.80	-14.06	-21.67	-28.47	-8.84
Max. Drawdown	-0.09%	-0.25%	-1.16%	-0.00%	-0.09%
VaR 95 \ 99	0.0% \ -0.4%	-0.1% \ -0.3%	-0.1% \ -0.2%		0.0% \ -0.0%
CVaR 95 \ 99	-0.6% \ -1.0%	-0.2% \ -0.6%	-0.2% \ -0.5%		-0.6% \ -0.8%

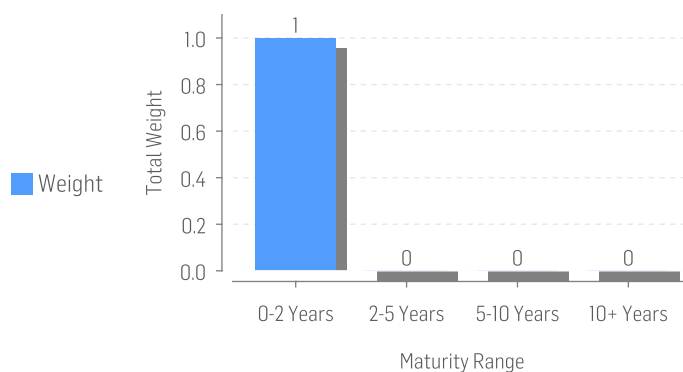
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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



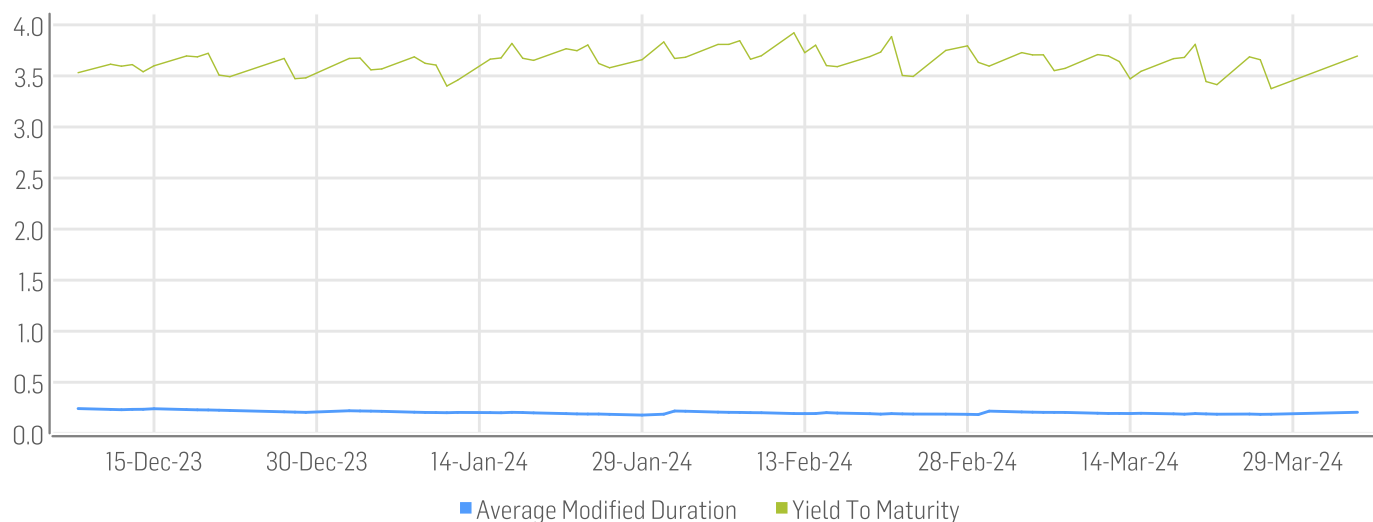
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 30-Apr-2025

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF ITALY	IT	EUR	23.18%
GOVERNMENT OF GERMANY	DE	EUR	21.88%
GOVERNMENT OF FRANCE	FR	EUR	20.14%
GOVERNMENT OF SPAIN	ES	EUR	11.78%
EUROPEAN UNION	SNAT	EUR	6.32%
GOVERNMENT OF BELGIUM	BE	EUR	4.34%
BUONI POLIENNALI DEL TES	IT	EUR	3.55%
GOVERNMENT OF FINLAND	FI	EUR	2.85%
GOVERNMENT OF THE NETHERLANDS	NL	EUR	2.60%
GOVERNMENT OF GREECE	GR	EUR	0.80%

## DURATION AND YIELD TO MATURITY



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