

# FACTSHEET - AS OF 31-Mar-2026

## 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	1397.51
Index Calculator	Solactive AG	Index Members	419
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

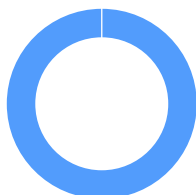
## STATISTICS

EUR	1Y	3Y	5Y	YTD	Since Inception
Performance	1.19%	6.42%	-12.10%	-0.62%	39.75%
Performance (p.a.)	1.19%	2.09%	-2.55%		2.02%
Volatility (p.a.)	3.69%	4.96%	6.09%	4.37%	5.20%
High	1436.00	1436.00	1616.49	1436.00	1633.67
Low	1381.12	1269.08	1269.08	1386.46	999.01
Sharpe Ratio*	-0.20	0.03	-0.74	-1.01	0.02
Max. Drawdown	-3.45%	-4.25%	-21.49%	-3.45%	-22.32%
VaR 95 \ 99	-6.5% \ -10.7%	-7.5% \ -11.6%	-9.7% \ -15.9%		-8.2% \ -13.3%
CVaR 95 \ 99	-8.8% \ -11.0%	-10.5% \ -15.5%	-13.1% \ -18.5%		-11.7% \ -17.8%

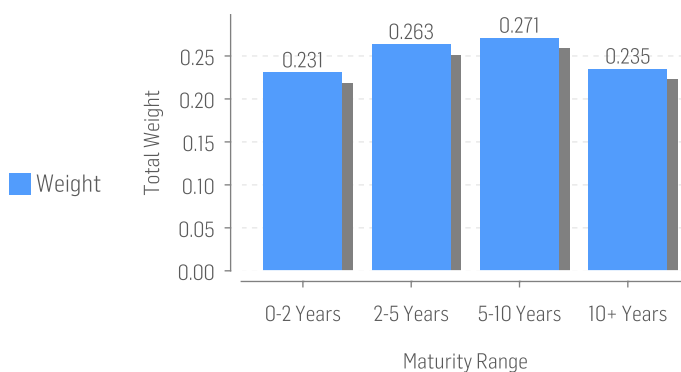
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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



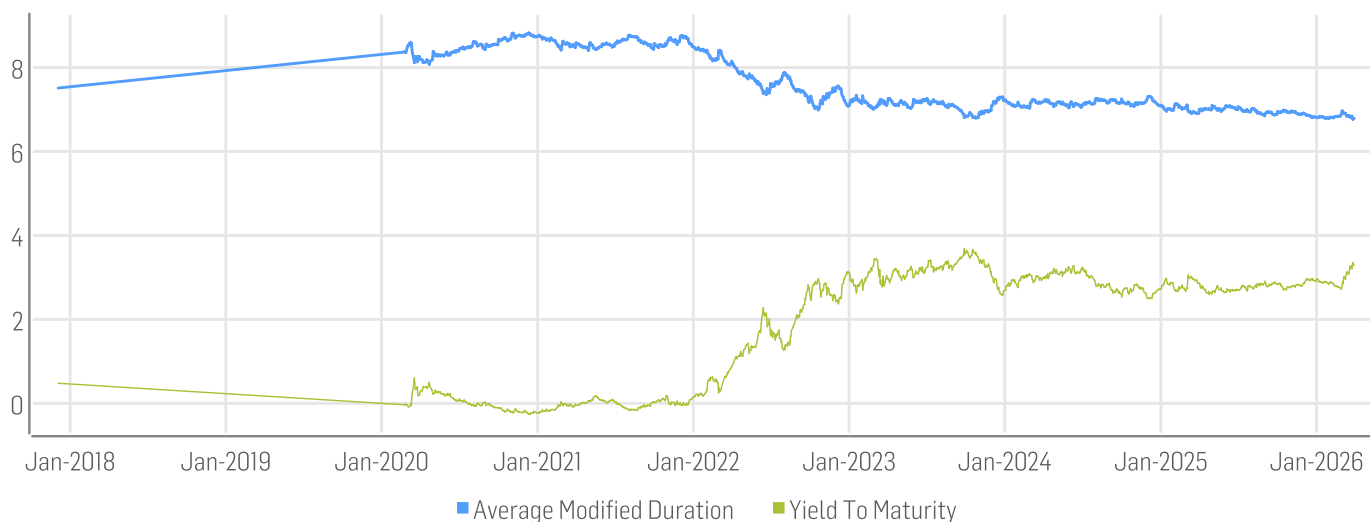
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-Mar-2026

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF FRANCE	FR	EUR	24.67%
GOVERNMENT OF ITALY	IT	EUR	22.69%
GOVERNMENT OF GERMANY	DE	EUR	19.73%
GOVERNMENT OF SPAIN	ES	EUR	14.47%
GOVERNMENT OF BELGIUM	BE	EUR	5.28%
GOVERNMENT OF THE NETHERLANDS	NL	EUR	4.17%
GOVERNMENT OF AUSTRIA	AT	EUR	3.57%
GOVERNMENT OF PORTUGAL	PT	EUR	2.08%
GOVERNMENT OF FINLAND	FI	EUR	1.82%
GOVERNMENT OF IRELAND	IE	EUR	1.51%

## 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](mailto:indexing@solactive.com)

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