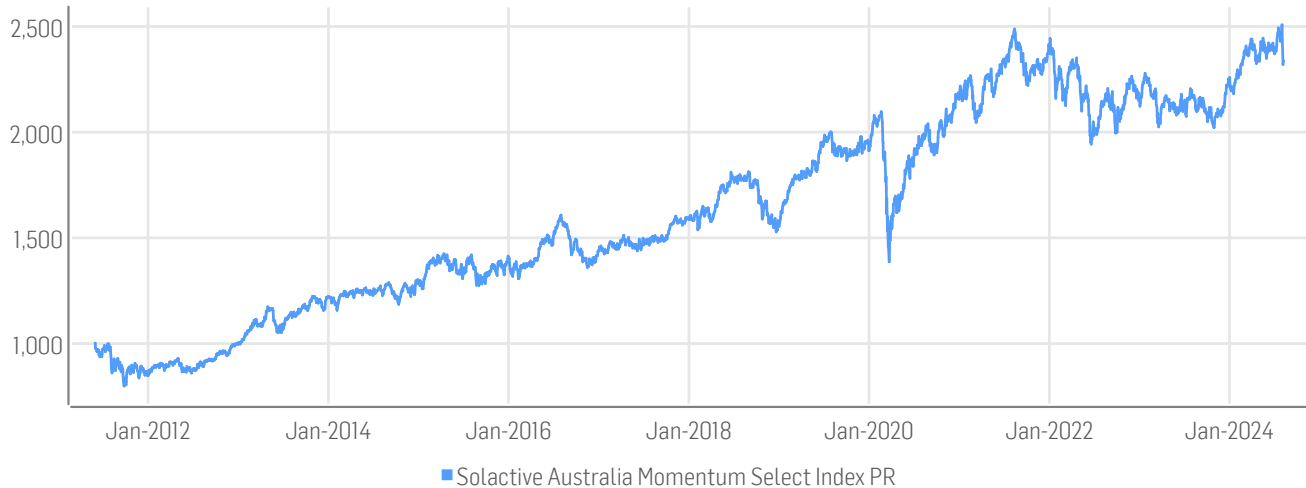


# FACTSHEET - AS OF 07-Aug-2024

## Solactive Australia Momentum Select Index PR

### HISTORICAL PERFORMANCE



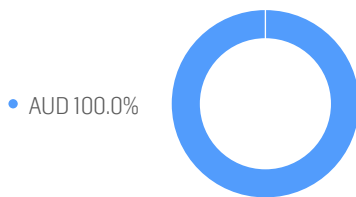
### CHARACTERISTICS

|                     |              |                        |   |
|---------------------|--------------|------------------------|---|
| ISIN / WKN          | SL0B56       | Base Value / Base Date | 1000 Points / 31.05.2011                    |
| Bloomberg / Reuters | / .SOLAUMSP  | Last Price             | 2337.26                                     |
| Index Calculator    | Solactive AG | Dividends              | Not included                                |
| Index Type          | Price Return | Calculation            | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | AUD          | History                | Available daily back to 31.05.2011          |
| Index Members       | 83           |                        |   |

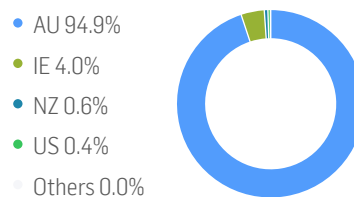
## STATISTICS

| AUD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -1.91%  | -2.54%  | 2.36%   | 7.93%           | 3.91%   | 133.73%         |
| Performance (p.a.) |         |         |         |                 |         | 6.65%           |
| Volatility (p.a.)  | 23.35%  | 17.04%  | 14.48%  | 12.60%          | 13.87%  | 15.20%          |
| High               | 2508.05 | 2508.05 | 2508.05 | 2508.05         | 2508.05 | 2508.05         |
| Low                | 2319.78 | 2319.78 | 2273.20 | 2021.39         | 2181.11 | 798.63          |
| Max. Drawdown      | -7.51%  | -7.51%  | -7.51%  | -7.51%          | -7.51%  | -33.87%         |
| VaR 95 \ 99        |         |         |         | -19.6% \ -32.2% |         | -24.5% \ -45.2% |
| CVaR 95 \ 99       |         |         |         | -30.7% \ -61.9% |         | -37.4% \ -64.1% |

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 07-Aug-2024

| Company                        | Ticker        | Country | Currency | Index Weight (%) |
|--------------------------------|---------------|---------|----------|------------------|
| WESFARMERS LTD                 | WES AT Equity | AU      | AUD      | 10.36%           |
| COMMONWEALTH BANK OF AUSTRALIA | CBA AT Equity | AU      | AUD      | 10.08%           |
| ANZ GROUP HOLDINGS LTD         | ANZ AT Equity | AU      | AUD      | 9.75%            |
| GOODMAN GROUP ORD UNIT         | GMG AT Equity | AU      | AUD      | 9.73%            |
| NATIONAL AUSTRALIA BANK LTD    | NAB AT Equity | AU      | AUD      | 9.72%            |
| WESTPAC BANKING CORPORATION    | WBC AT Equity | AU      | AUD      | 8.14%            |
| JAMES HARDIE INDUSTRIES PLC    | JHX AT Equity | IE      | AUD      | 4.00%            |
| COCHLEAR LTD                   | COH AT Equity | AU      | AUD      | 3.88%            |
| SUNCORP GROUP LTD              | SUN AT Equity | AU      | AUD      | 2.40%            |
| CARSales COM LTD ORD           | CAR AT Equity | AU      | AUD      | 2.14%            |

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