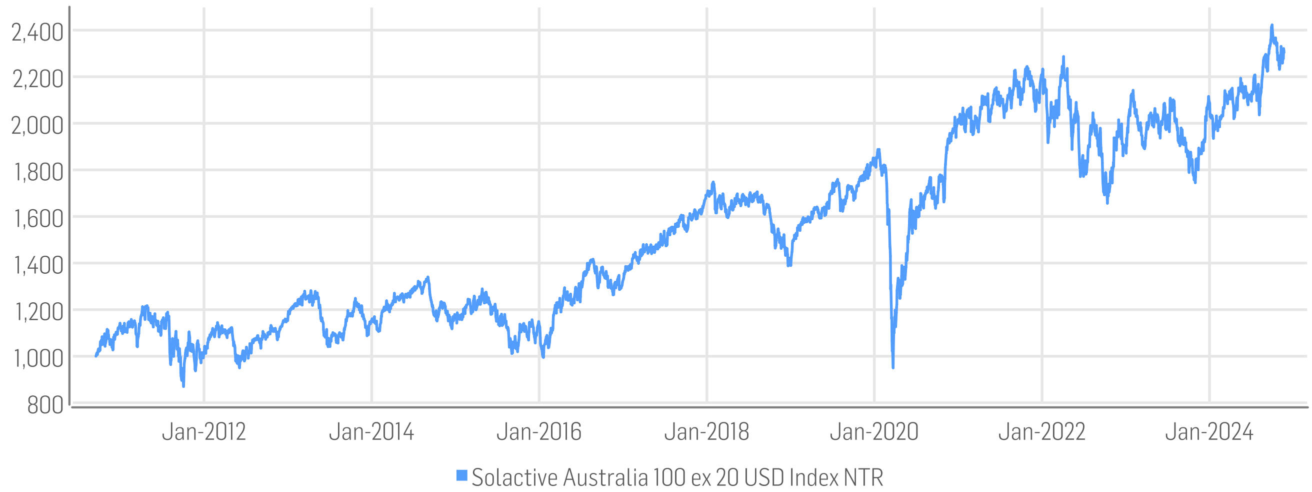
FACTSHEET - AS OF 21-Nov-2024
Solactive Australia 100 ex 20 USD Index NTR

DESCRIPTION

The Solactive Australia 100 ex 20 USD Index NTR intends to track the performance of the largest 21 to 100 companies from the Australian Securities Exchange. Constituents are selected and weighted based on free-float market capitalization. The index is calculated as a net total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLONE4	Base Value / Base Date	1000 Points / 17.09.2010
Bloomberg / Reuters	/ .AU1X2UN	Last Price	2303.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	2:00 am to 9:00 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 17.09.2010
Index Members	80		

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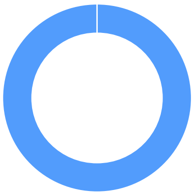
STATISTICS

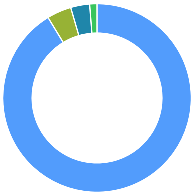
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.06%	1.48%	8.04%	23.24%	9.76%	130.36%
Performance (p.a.)						6.06%
Volatility (p.a.)	16.86%	13.66%	15.62%	16.07%	15.63%	20.32%
High	2330.12	2422.47	2422.47	2422.47	2422.47	2422.47
Low	2231.45	2223.68	2036.02	1869.27	1935.14	869.91
Sharpe Ratio*	-0.23	0.12	0.79	1.18	0.41	0.07
Max. Drawdown	-3.19%	-7.89%	-7.89%	-8.51%	-7.89%	-49.67%
VaR 95 \ 99				-27.0% \ -35.0%		-31.5% \ -56.5%
CVaR 95 \ 99				-34.7% \ -54.5%		-48.7% \ -83.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 21-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
BRAMBLES LTD	BXB AT Equity	AU	AUD	3.69%
SUNCORP GROUP LTD	SUN AT Equity	AU	AUD	3.47%
XERO LTD	XRO AT Equity	NZ	AUD	3.36%
WISETECH GLOBAL LTD	WTC AT Equity	AU	AUD	3.33%
RESMED INC-CDI	RMD AT Equity	US	AUD	3.25%
NORTHERN STAR RESOURCES LTD	NST AT Equity	AU	AUD	2.80%
INSURANCE AUSTRALIA GROUP LTD ORD	IAG AT Equity	AU	AUD	2.69%
ORIGIN ENERGY LTD	ORG AT Equity	AU	AUD	2.58%
COCHLEAR LTD	COH AT Equity	AU	AUD	2.54%
SCENTRE GROUP	SCG AT Equity	AU	AUD	2.54%

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