

# FACTSHEET - AS OF 31-May-2024

## Solactive Australian Bank Senior Floating Rate Bond Index

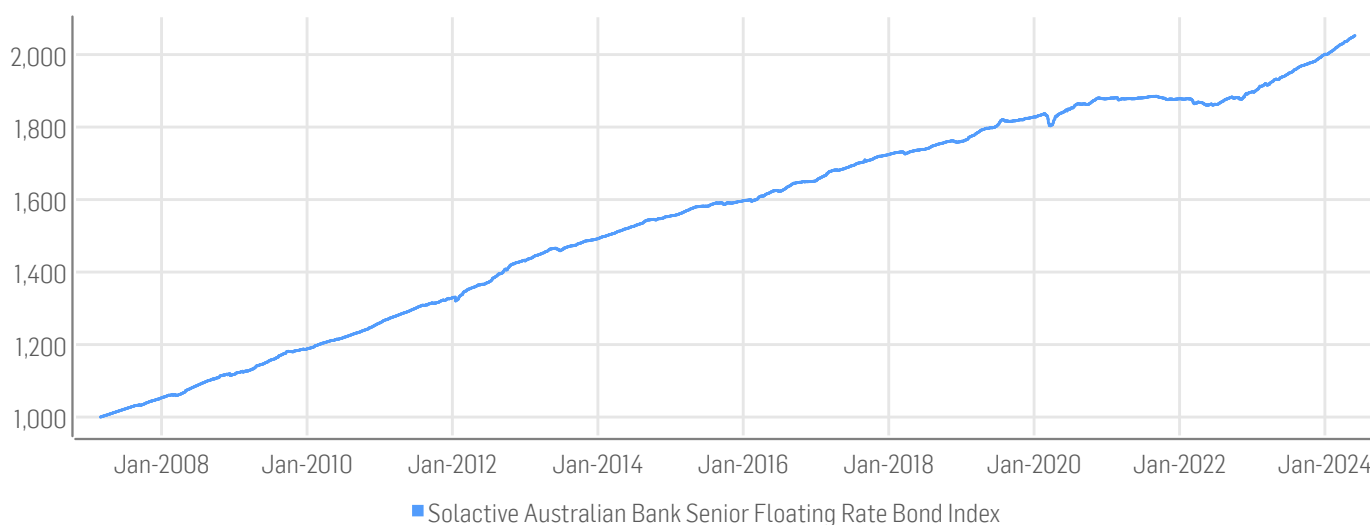


### DESCRIPTION

The Solactive Australian Bank Senior Floating Rate Bond Index provides exposure to the largest and most liquid floating rate debt securities issued by selected Australian banks.

The index is comprised of investment grade floating rate debt securities denominated in AUD and calculated as a Total Return Index.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

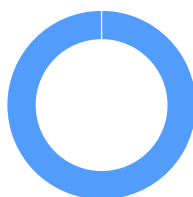
ISIN / WKN	DE000SLA3C32 / SLA3C3	Base Value / Base Date	1000 Points / 28.02.2007
Bloomberg / Index RIC	SOLAUSFR Index / .SOLAUSFR	Last Index Value	2052.32
Index Calculator	Solactive AG	Index Members	12
Index Type	Total Return	Calculation	8:00 am to 19:25 pm (CET), every 15 seconds
Index Currency	AUD	Backtest Start Date	28.02.2007

## STATISTICS

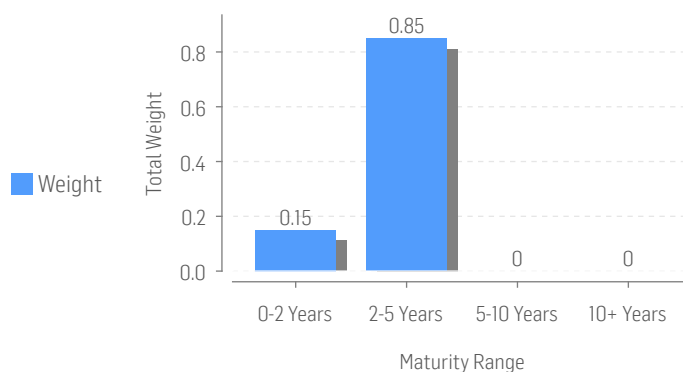
AUD	1Y	3Y	5Y	YTD	Since Inception
Performance	5.88%	9.22%	14.14%	2.62%	105.23%
Performance (p.a.)	5.87%	2.98%	2.68%		4.26%
Volatility (p.a.)	0.31%	0.46%	0.57%	0.31%	0.56%
High	2052.32	2052.32	2052.32	2052.32	2052.32
Low	1938.32	1860.18	1797.85	1999.89	1000.00
Max. Drawdown	-0.06%	-1.31%	-1.84%	-0.06%	-1.84%
VaR 95 \ 99	-0.1% \ -0.4%	-0.5% \ -1.4%	-0.6% \ -1.6%		-0.3% \ -1.3%
CVaR 95 \ 99	-0.3% \ -0.6%	-1.0% \ -1.9%	-1.3% \ -2.9%		-1.1% \ -2.6%

## COMPOSITION BY CURRENCIES

• AUD 100.0%



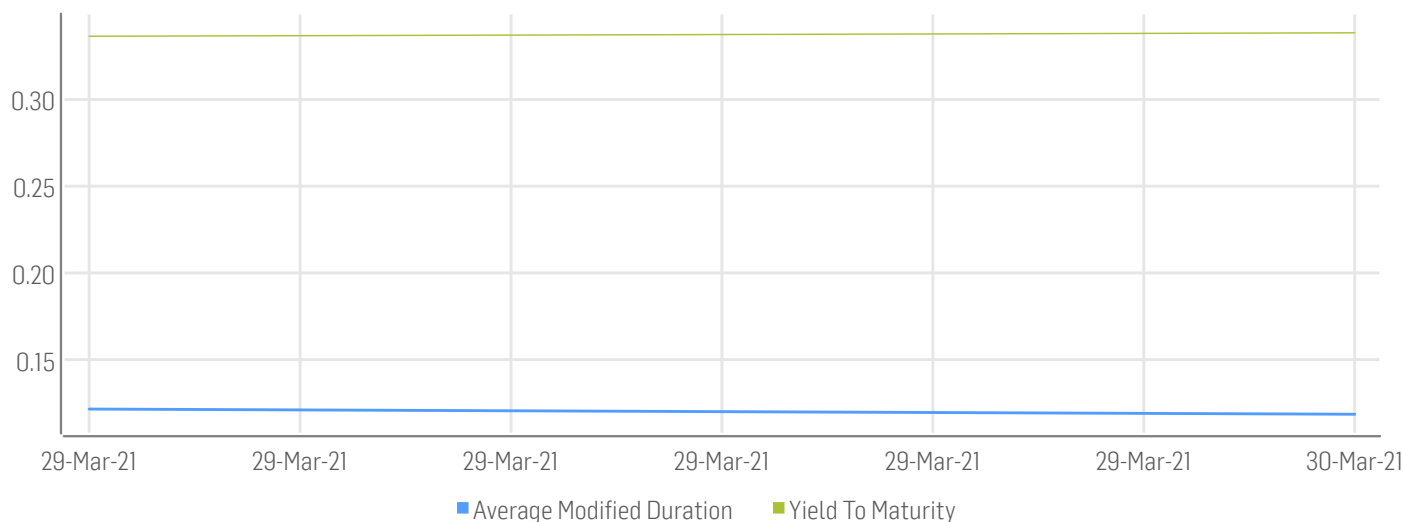
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
COMMONWEALTH BANK OF AUSTRALIA	AU	AUD	20.02%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	AU	AUD	20.00%
WESTPAC BANKING CORPORATION	AU	AUD	19.99%
NATIONAL AUSTRALIA BANK LIMITED	AU	AUD	19.99%
BENDIGO AND ADELAIDE BANK LIMITED	AU	AUD	5.00%
BANK OF QUEENSLAND LIMITED	AU	AUD	5.00%
SUNCORP-METWAY LTD.	AU	AUD	4.99%
MACQUARIE BANK LIMITED	AU	AUD	4.99%

## DURATION AND YIELD TO MATURITY



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