

FACTSHEET - AS OF 30-Aug-2024

Solactive Australian Investment Grade Corporate Bond Select TR Index



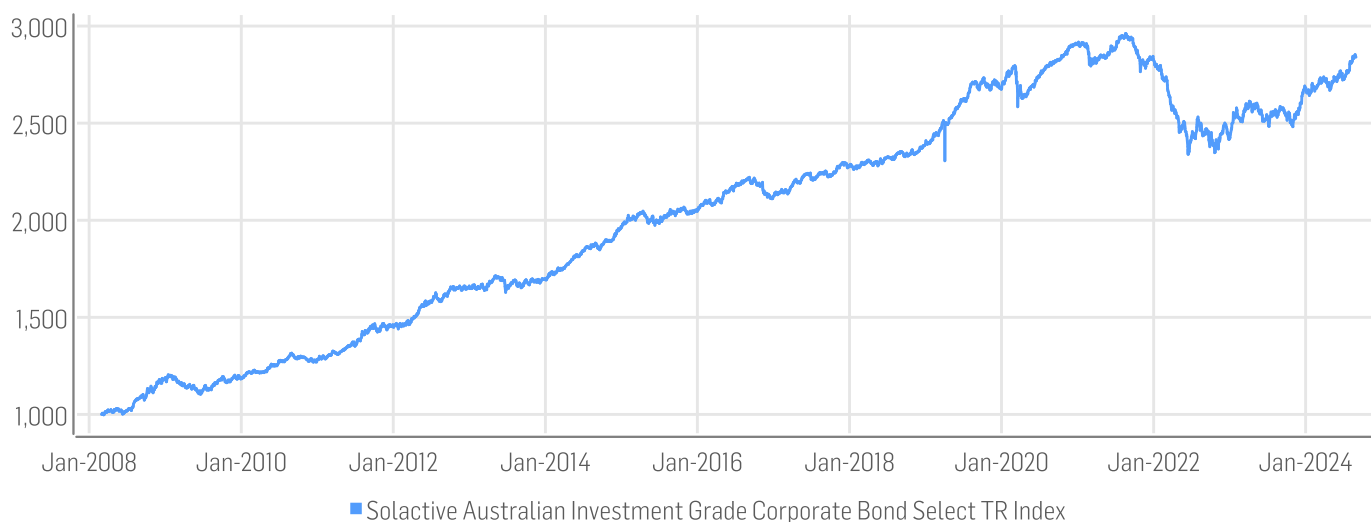
DESCRIPTION

The index is a rules-based index, engineered to track the performance of AUD denominated non-government investment grade bonds with a time to maturity between 5.25 and 10.25 years. The index includes up to 50 bonds, selected based on their option-adjusted spreads.

The index is calculated as a Total Return index, thus all cash flows generated from coupon payments, corporate actions, and/or redemptions are reinvested into the index.

There is a currency version of the index in NZD and a currency-hedged index linked to the NZD version of the index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

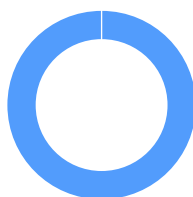
ISIN / WKN	DE000SLA5SL1 / SLA5SL	Base Value / Base Date	1000 Points / 29.02.2008
Bloomberg / Index RIC	SOLAUSIG Index / .SOLAUSIG	Last Index Value	2839.75
Index Calculator	Solactive AG	Index Members	50
Index Type	Total Return	Calculation	8:00 am to 19:25 pm (CET), every 15 seconds
Index Currency	AUD	Backtest Start Date	29.02.2008

STATISTICS

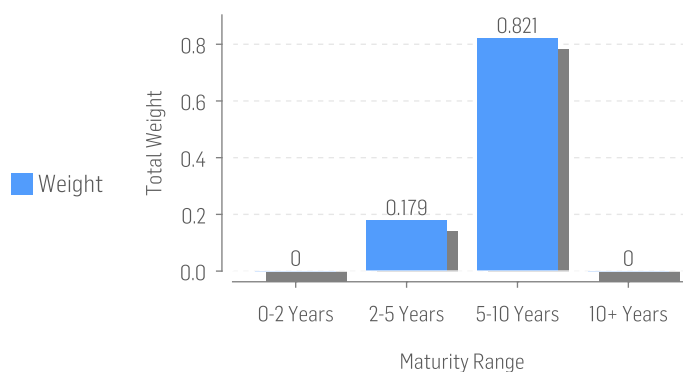
AUD	1Y	3Y	5Y	YTD	Since Inception
Performance	10.39%	-3.57%	4.66%	5.81%	183.98%
Performance (p.a.)	10.36%	-1.20%	0.91%		6.53%
Volatility (p.a.)	5.43%	6.87%	6.23%	5.06%	6.17%
High	2853.28	2946.04	2962.12	2853.28	2962.12
Low	2481.43	2340.17	2340.17	2642.32	997.60
Max. Drawdown	-4.05%	-20.57%	-21.00%	-2.54%	-21.00%
VaR 95 \ 99	-9.1% \ -11.5%	-11.2% \ -17.2%	-10.6% \ -16.7%		-8.6% \ -14.3%
CVaR 95 \ 99	-10.9% \ -12.9%	-15.2% \ -23.3%	-14.9% \ -24.1%		-13.0% \ -22.1%

COMPOSITION BY CURRENCIES

• AUD 100.0%



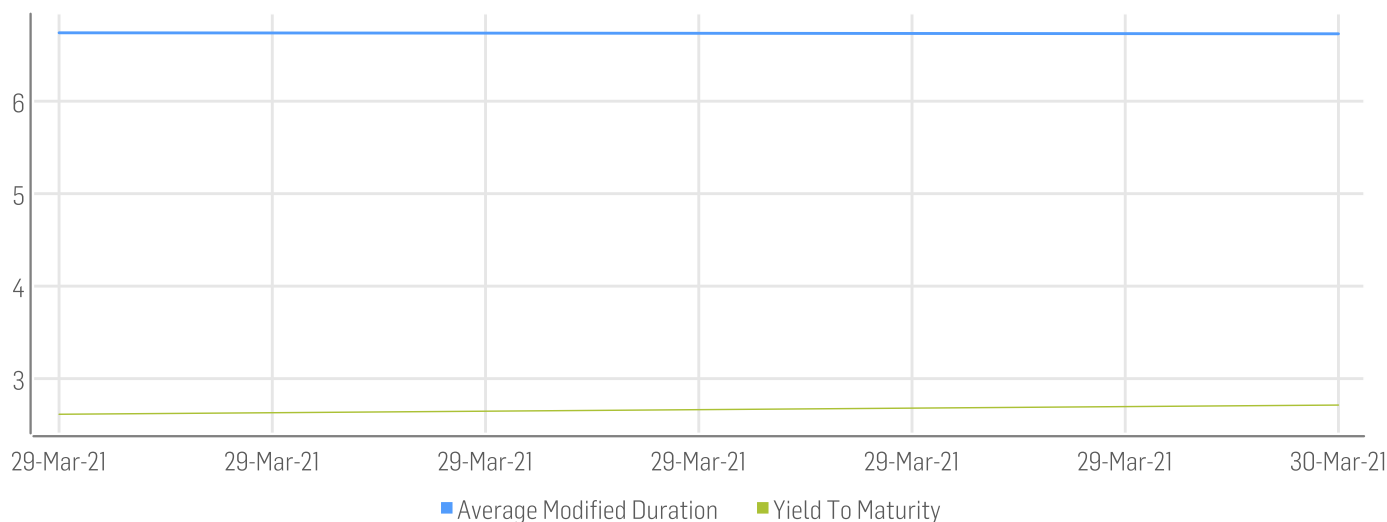
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-Aug-2024

Issuer	Country	Currency	Issuer Weight (%)
AURIZON NETWORK PTY LTD.	AU	AUD	4.04%
VERIZON COMMUNICATIONS INC.	US	AUD	4.02%
WESTCONNEX FINANCE COMPANY PTY LTD	AU	AUD	4.01%
AUSNET SERVICES HOLDINGS PTY LTD	AU	AUD	3.96%
MIRVAC GROUP FINANCE LTD.	AU	AUD	2.04%
GPT WHOLESALE OFFICE FUND NO. 1	AU	AUD	2.03%
PACIFIC NATIONAL FINANCE PTY LTD.	AU	AUD	2.02%
APPF COMMERCIAL FINANCE PTY LTD.	AU	AUD	2.02%
DEUTSCHE BAHN FINANCE GMBH	DE	AUD	2.02%
CHC FINANCE LTD.	KY	AUD	2.02%

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

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