

# FACTSHEET - AS OF 30-Sep-2024

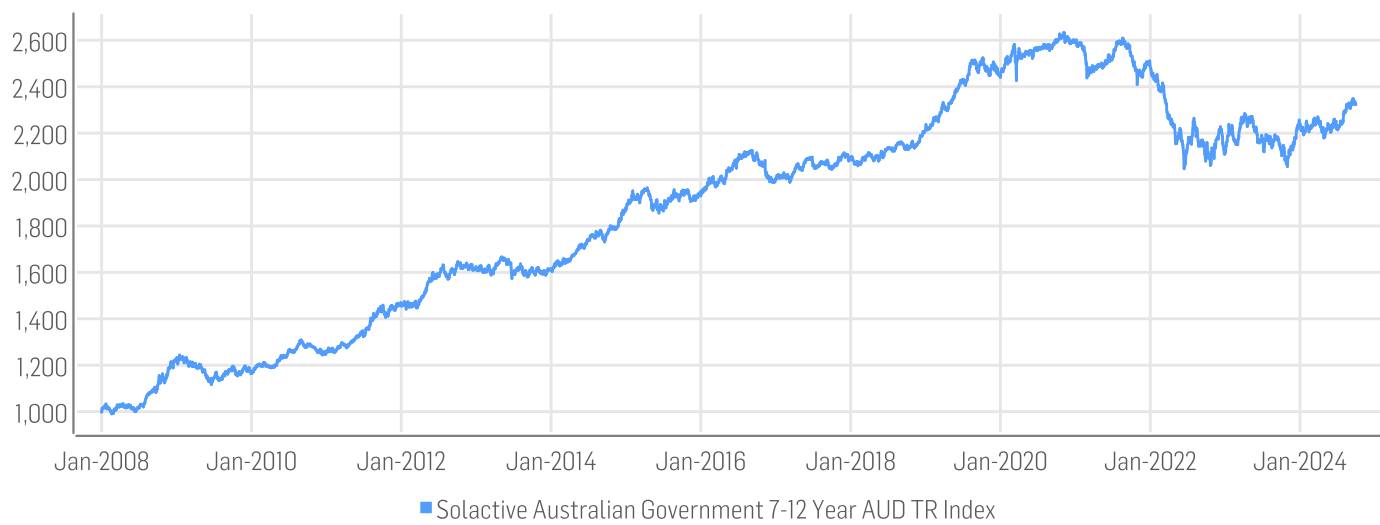
## Solactive Australian Government 7-12 Year AUD TR Index



### DESCRIPTION

The Solactive Australian Government 7-12 Year AUD TR Index is a rules-based, market value weighted index engineered to mirror the performance of the AUD-denominated bonds where 75% of the index is comprised of federal and state government bonds and 25% is dedicated to the supranational organizations, sovereign agencies and provinces. The index is calculated as a Total Return index, i.e. coupon payments will be reinvested in the index.

### HISTORICAL PERFORMANCE



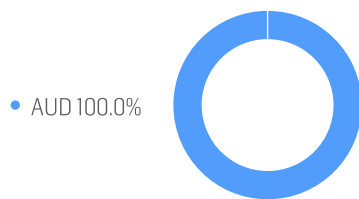
### CHARACTERISTICS

ISIN / WKN	DE000SLA8SH3 / SLA8SH	Base Value / Base Date	1000 Points / 31.12.2007
Bloomberg / Index RIC	SOLAUGOV Index / .SOLAUGOV	Last Index Value	2322.34
Index Calculator	Solactive AG	Index Members	72
Index Type	Total Return	Calculation	08:00 - 19:25 (CET) every 15 sec
Index Currency	AUD	Backtest Start Date	31.12.2007

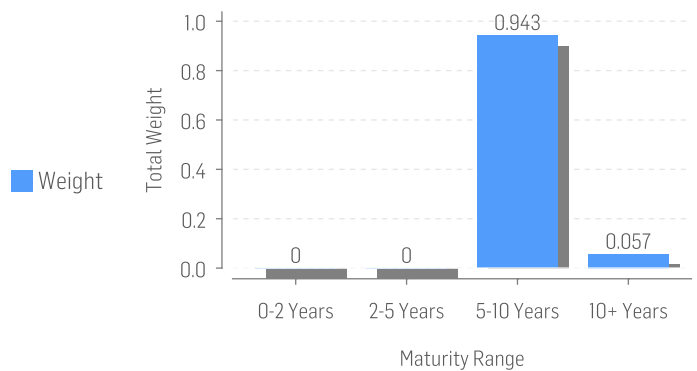
## STATISTICS

AUD	1Y	3Y	5Y	YTD	Since Inception
Performance	9.08%	-8.27%	-6.89%	3.44%	132.23%
Performance (p.a.)	9.06%	-2.84%	-1.42%		5.16%
Volatility (p.a.)	7.04%	8.48%	7.64%	6.40%	6.70%
High	2348.76	2531.88	2633.68	2348.76	2633.68
Low	2056.23	2046.45	2046.45	2178.97	990.13
Max. Drawdown	-4.24%	-19.17%	-22.30%	-4.02%	-22.30%
VaR 95 \ 99	-11.2% \ -16.9%	-13.8% \ -20.3%	-12.7% \ -20.3%		-10.5% \ -17.6%
CVaR 95 \ 99	-14.6% \ -17.6%	-18.9% \ -28.6%	-17.7% \ -26.6%		-15.0% \ -22.7%

## COMPOSITION BY CURRENCIES



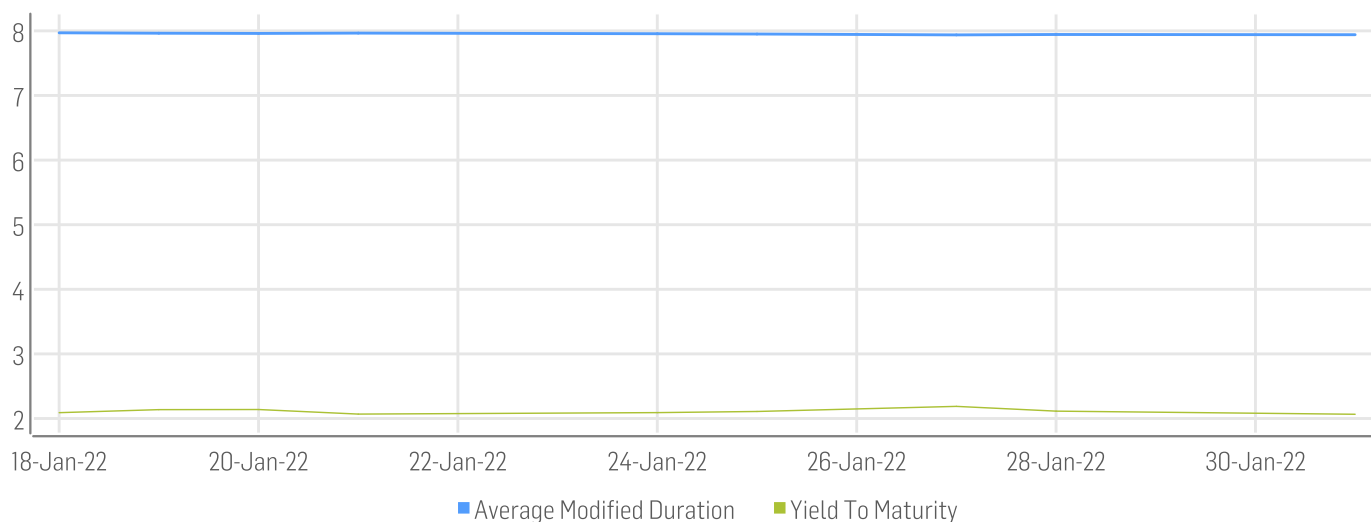
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 30-Sep-2024

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF AUSTRALIA	AU	AUD	40.98%
NEW SOUTH WALES TREASURY CORP.	AU	AUD	11.16%
TREASURY CORPORATION OF VICTORIA	AU	AUD	10.48%
QUEENSLAND TREASURY CORP.	AU	AUD	7.48%
INTERNATIONAL FINANCE CORP.	SNAT	AUD	3.27%
PROVINCE OF ONTARIO	CA	AUD	2.87%
BNG BANK N.V.	NL	AUD	2.51%
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	SNAT	AUD	2.49%
PROVINCE OF QUEBEC	CA	AUD	2.22%
PROVINCE OF ALBERTA	CA	AUD	1.80%

## DURATION AND YIELD TO MATURITY



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