

FACTSHEET - AS OF 30-Aug-2024

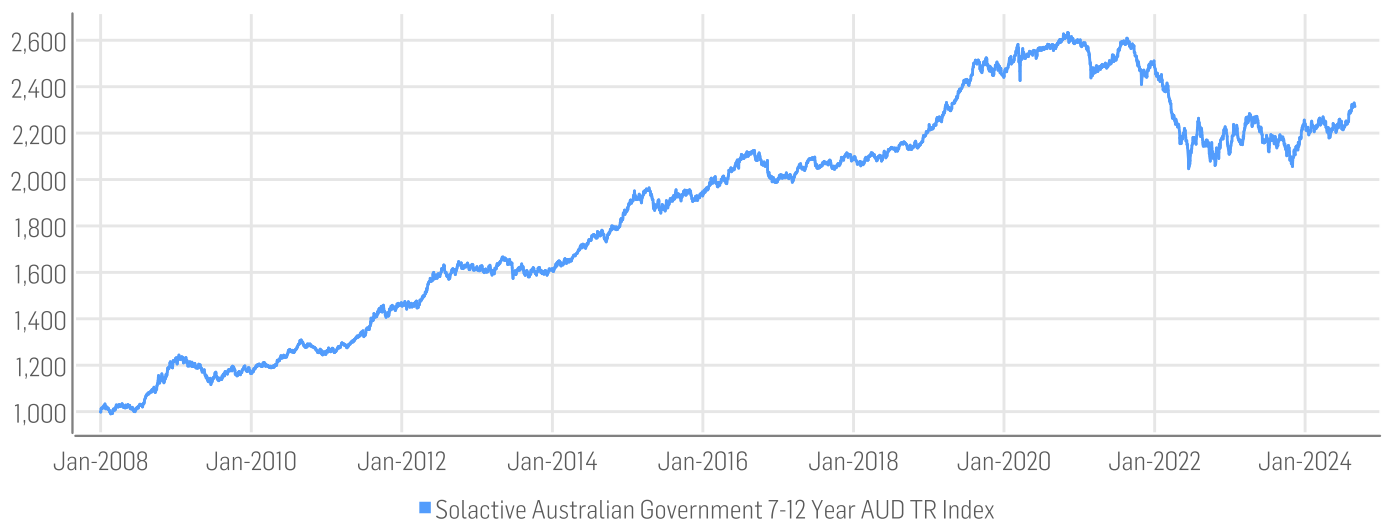
Solactive Australian Government 7-12 Year AUD TR Index



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

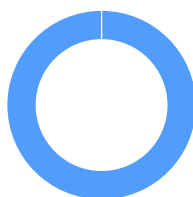
ISIN / WKN	DE000SLA8SH3 / SLA8SH	Base Value / Base Date	1000 Points / 31.12.2007
Bloomberg / Index RIC	SOLAUGOV Index / .SOLAUGOV	Last Index Value	2314.36
Index Calculator	Solactive AG	Index Members	73
Index Type	Total Return	Calculation	08:00 - 19:25 (CET) every 15 sec
Index Currency	AUD	Backtest Start Date	31.12.2007

STATISTICS

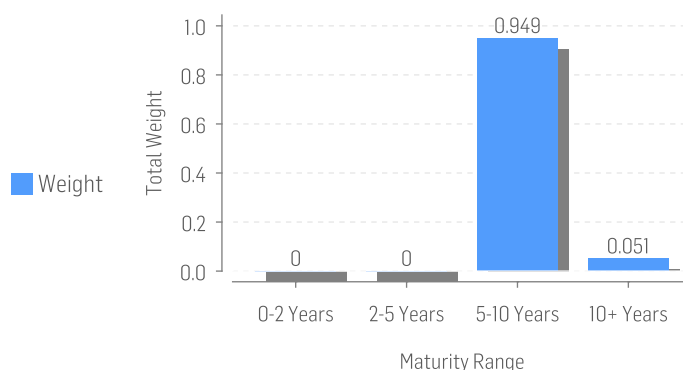
AUD	1Y	3Y	5Y	YTD	Since Inception
Performance	6.16%	-10.73%	-7.92%	3.08%	131.44%
Performance (p.a.)	6.15%	-3.71%	-1.64%		5.16%
Volatility (p.a.)	7.12%	8.48%	7.64%	6.56%	6.70%
High	2329.97	2593.53	2633.68	2329.97	2633.68
Low	2056.23	2046.45	2046.45	2178.97	990.13
Max. Drawdown	-6.23%	-21.09%	-22.30%	-4.02%	-22.30%
VaR 95 \ 99	-11.3% \ -16.9%	-13.8% \ -20.3%	-12.8% \ -20.3%		-10.5% \ -17.6%
CVaR 95 \ 99	-14.8% \ -17.6%	-18.9% \ -28.6%	-17.7% \ -26.6%		-15.1% \ -22.7%

COMPOSITION BY CURRENCIES

• AUD 100.0%



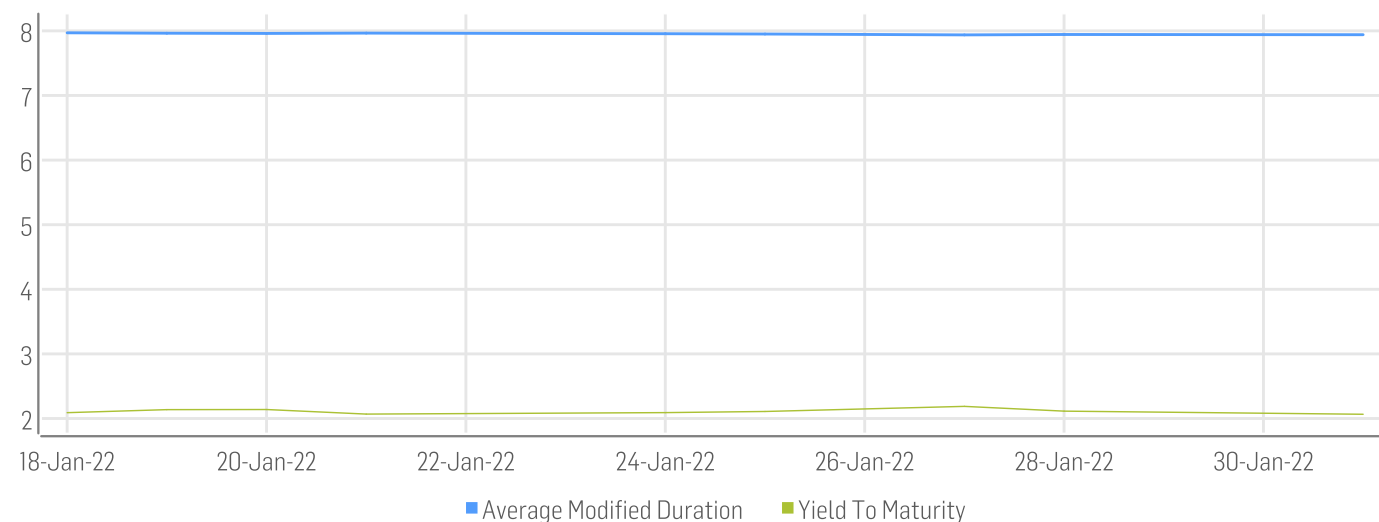
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-Aug-2024

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF AUSTRALIA	AU	AUD	39.32%
NEW SOUTH WALES TREASURY CORP.	AU	AUD	11.44%
TREASURY CORPORATION OF VICTORIA	AU	AUD	10.36%
QUEENSLAND TREASURY CORP.	AU	AUD	9.00%
INTERNATIONAL FINANCE CORP.	SNAT	AUD	3.22%
PROVINCE OF ONTARIO	CA	AUD	2.89%
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	SNAT	AUD	2.52%
BNG BANK N.V.	NL	AUD	2.47%
PROVINCE OF QUEBEC	CA	AUD	2.24%
PROVINCE OF ALBERTA	CA	AUD	1.81%

DURATION AND YIELD TO MATURITY



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