

FACTSHEET - AS OF 31-May-2024

Solactive Australian and Global Select Sustainability Leaders Bond TR Index

DESCRIPTION

The Solactive Australian and Global Select Sustainability Leaders Bond TR Index (SOLESGAU) aims to track the total performance of a portfolio of ESG-screened global and Australian bonds, with a significant allocation to green bonds

HISTORICAL PERFORMANCE



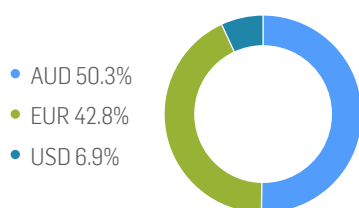
CHARACTERISTICS

ISIN / WKN	DE000SLA9SQ2 / SLA9SQ	Base Value / Base Date	1000 Points / 19.11.2019
Bloomberg / Index RIC	SOLESGAU Index / .SOLESGAU	Last Index Value	910.79
Index Calculator	Solactive AG	Index Members	945
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	AUD	Backtest Start Date	19.11.2019

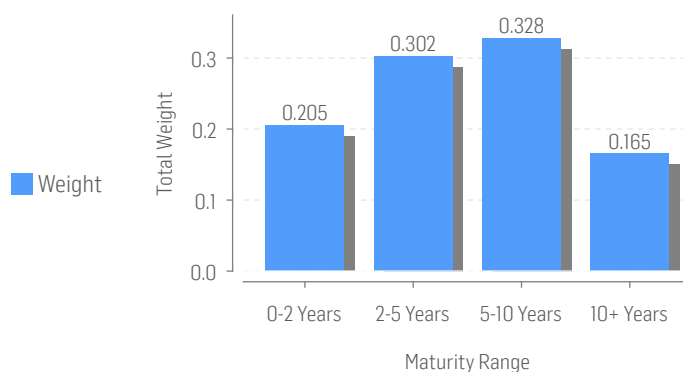
STATISTICS

AUD	1Y	3Y	5Y	YTD	Since Inception
Performance	1.50%	-8.43%	-5.46%	-0.85%	-8.92%
Performance (p.a.)	1.50%	-2.89%	-1.12%		-2.04%
Volatility (p.a.)	4.92%	6.22%	5.84%	4.14%	5.99%
High	933.16	1044.20	1074.97	933.16	1074.97
Low	867.15	833.36	833.36	907.99	833.36
Max. Drawdown	-3.36%	-20.19%	-22.48%	-2.70%	-22.48%
VaR 95 \ 99	-8.3% \ -11.4%	-10.2% \ -13.8%	-9.2% \ -13.6%		-9.4% \ -13.8%
CVaR 95 \ 99	-10.5% \ -13.1%	-12.6% \ -17.5%	-12.3% \ -18.2%		-12.6% \ -18.5%

COMPOSITION BY CURRENCIES



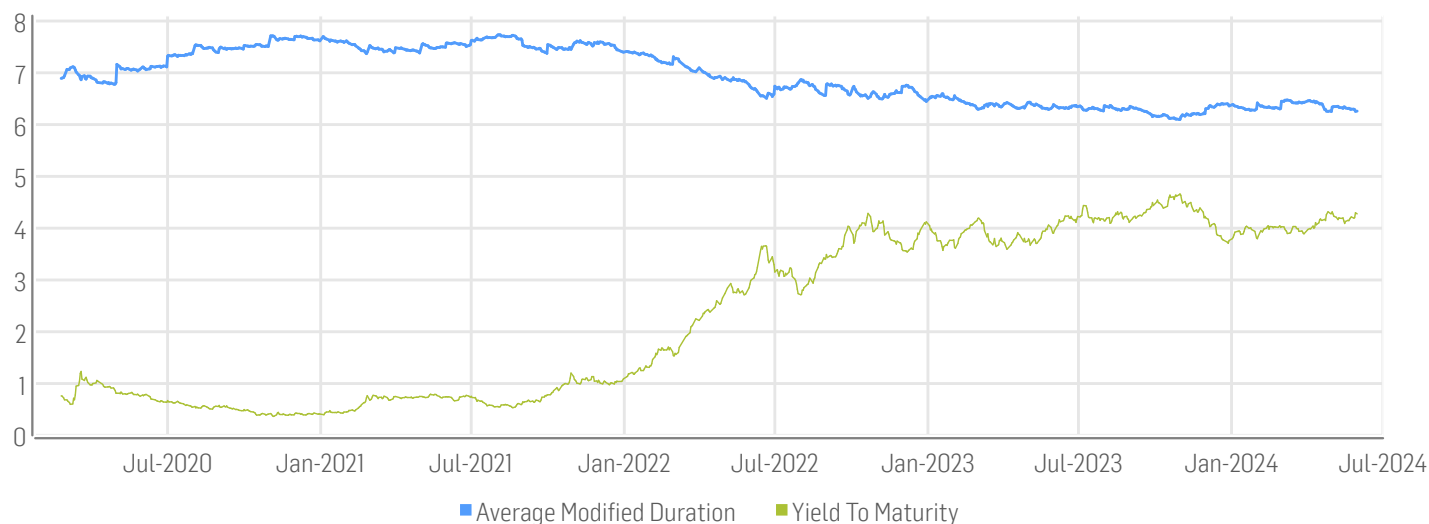
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
QUEENSLAND TREASURY CORP.	AU	AUD	10.07%
NEW SOUTH WALES TREASURY CORP.	AU	AUD	10.04%
TREASURY CORPORATION OF VICTORIA	AU	AUD	10.02%
EUROPEAN INVESTMENT BANK	SNAT	AUD	4.37%
WESTERN AUSTRALIAN TREASURY CORP.	AU	AUD	3.64%
KFW	DE	AUD	3.22%
EUROPEAN UNION	SNAT	EUR	3.02%
FRANCE (GOVT OF)	FR	EUR	2.73%
SOUTH AUST GOVT FIN AUTH	AU	AUD	2.24%
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	SNAT	AUD	1.53%

DURATION AND YIELD TO MATURITY



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The index is launched on 19-Nov-2019. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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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