

FACTSHEET - Solactive GBS Australia Investable Universe USD Index NTR

AS OF 20-May-2025



DESCRIPTION

The Solactive GBS Australia Investable Universe USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the Australian market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	7.60%	0.74%	12.60%	-6.89%	11.13%	11.04%

CHARACTERISTICS

ISIN / WKN	DE000SLOMQ18 / SLOMQ1	Base Value / Base Date	590.69 Points / 08.05.2006
Bloomberg / Reuters	/SAUIUCUN	Last Price	1692.35
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	210		

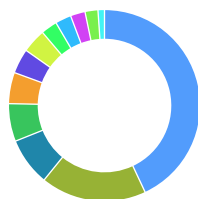
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.68%	1.68%	0.47%	7.82%	7.60%	186.50%
Performance (p.a.)						5.69%
Volatility (p.a.)	13.28%	29.93%	23.08%	18.69%	25.29%	22.15%
High	1695.81	1695.81	1708.89	1780.41	1695.81	1780.41
Low	1578.67	1392.67	1392.67	1392.67	1392.67	324.79
Sharpe Ratio*	10.69	0.09	-0.14	0.19	0.66	0.06
Max. Drawdown	-1.34%	-16.33%	-18.50%	-21.78%	-17.79%	-66.16%
VaR 95 \ 99				-24.2% \ -71.5%		-33.7% \ -64.2%
CVaR 95 \ 99				-46.5% \ -100.3%		-55.6% \ -100.1%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

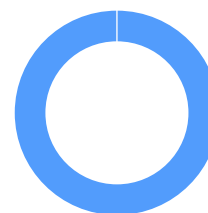
COMPOSITION BY SECTORS

- Finance 43.0%
- Non-Energy Materials 17.8%
- Healthcare 8.1%
- Industrials 6.4%
- Consumer Cyclicals 5.3%
- Consumer Non-Cyclicals 4.2%
- Energy 4.1%
- Technology 2.8%
- Consumer Services 2.7%
- Telecommunications 2.5%
- Business Services 2.2%
- Utilities 1.1%



COMPOSITION BY COUNTRIES

- Australia 100.0%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	12.24%
BHP GROUP LTD	BHP AT Equity	AU	AUD	8.17%
CSL LTD ORD	CSL AT Equity	AU	AUD	5.00%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	4.82%
WESTPAC BANKING CORPORATION	WBC AT Equity	AU	AUD	4.57%
WESFARMERS LTD	WES AT Equity	AU	AUD	3.99%
ANZ GROUP HOLDINGS LTD	ANZ AT Equity	AU	AUD	3.63%
MACQUARIE GROUP LTD ORD	MQG AT Equity	AU	AUD	3.16%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	2.71%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	2.28%

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