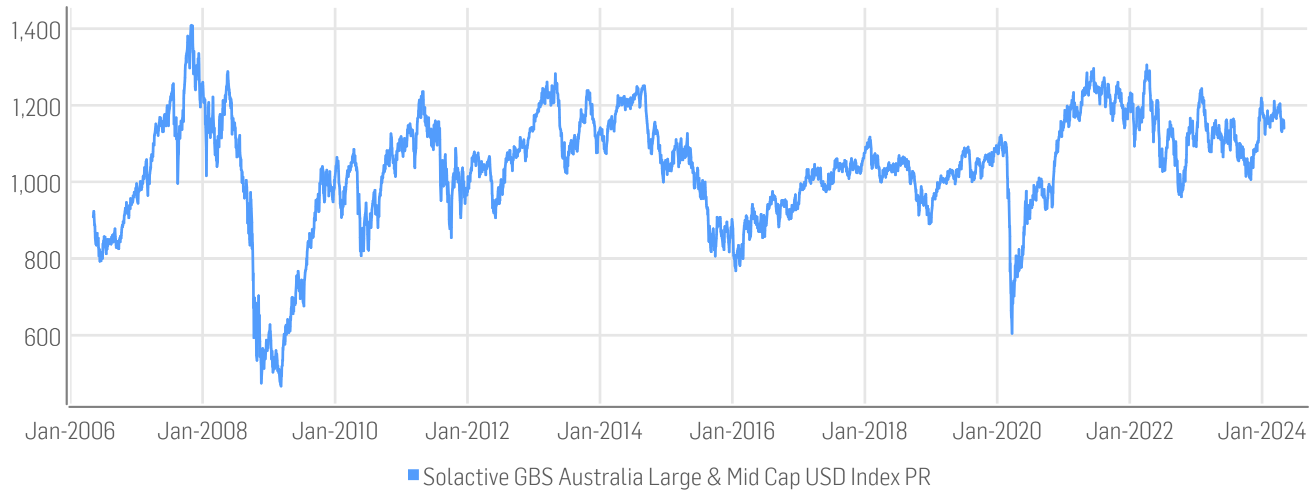
FACTSHEET - AS OF 01-May-2024
Solactive GBS Australia Large & Mid Cap USD Index PR

DESCRIPTION

The Solactive GBS Australia Large & Mid Cap USD Index PR 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Australian market. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLA346	Base Value / Base Date	908.42 Points / 08.05.2006
Bloomberg / Reuters	/ .SAULMCUP	Last Price	1139.96
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	68		

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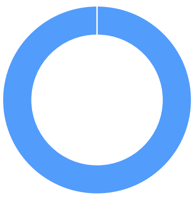
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.10%	-1.70%	7.32%	0.79%	-5.72%	25.49%
Performance (p.a.)						1.27%
Volatility (p.a.)	16.46%	15.21%	15.95%	16.70%	14.88%	24.55%
High	1204.03	1210.93	1218.98	1218.98	1210.93	1409.00
Low	1131.21	1131.21	1037.04	1006.15	1124.15	466.85
Sharpe Ratio*	-2.75	-0.79	0.63	-0.27	-1.43	-0.16
Max. Drawdown	-6.05%	-6.58%	-7.78%	-13.59%	-7.02%	-66.87%
VaR 95 \ 99				-30.0% \ -41.2%		-38.5% \ -70.1%
CVaR 95 \ 99				-37.2% \ -42.5%		-60.5% \ -108.2%

* 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).

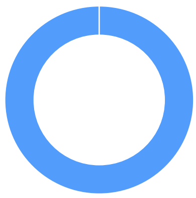
COMPOSITION BY CURRENCIES

- AUD 100.0%



COMPOSITION BY COUNTRIES

- AU 100.0%



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
BHP GROUP LTD	BHP AT Equity	AU	AUD	11.63%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	10.33%
CSL LTD ORD	CSL AT Equity	AU	AUD	7.14%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	5.72%
WESTPAC BANKING CORPORATION	WBC AT Equity	AU	AUD	4.88%
ANZ GROUP HOLDINGS LTD	ANZ AT Equity	AU	AUD	4.57%
WESFARMERS LTD	WES AT Equity	AU	AUD	4.02%
MACQUARIE GROUP LTD ORD	MQG AT Equity	AU	AUD	3.65%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	3.14%
WOODSIDE ENERGY GROUP LTD	WDS AT Equity	AU	AUD	2.83%

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