

FACTSHEET - AS OF 27-Sep-2024

AlphaPredictor® Multi Asset Defensive Index

DESCRIPTION

AlphaPredictor® Multi Asset Defensive Index is an asset allocation strategy

HISTORICAL PERFORMANCE



CHARACTERISTICS

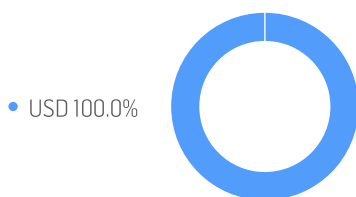
ISIN / WKN	SLOHZ6	Base Value / Base Date	100 Points / 29.03.2019
Bloomberg / Reuters	APMADEFN Index/ .APMADEFN	Last Price	130.82
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross Total Return	Calculation	9:00 am to 22:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 29.03.2019
Index Members	11		

STATISTICS

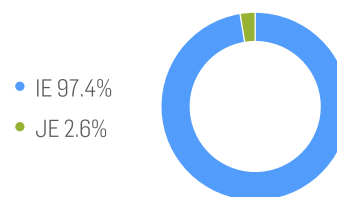
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.06%	4.92%	5.62%	18.12%	9.00%	30.82%
Performance (p.a.)						5.01%
Volatility (p.a.)	5.65%	6.33%	6.13%	6.06%	5.78%	7.20%
High	130.82	130.82	130.82	130.82	130.82	130.82
Low	126.93	124.03	120.68	109.99	117.84	97.10
Sharpe Ratio*	4.13	2.64	1.12	2.24	1.28	0.02
Max. Drawdown	-1.25%	-2.58%	-2.58%	-2.61%	-2.58%	-16.44%
VaR 95 \ 99				-9.2% \ -14.3%		-11.8% \ -19.4%
CVaR 95 \ 99				-12.1% \ -15.3%		-17.0% \ -27.8%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 27-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
SPDR BBGBARC GLAG USD HDG	GLAD LN Equity	IE	USD	39.66%
ISHARES GLOBAL HIGH YIELD CORP BOND UCITS ETF	HYLA LN Equity	IE	USD	15.17%
SPDR MSCI WORLD ACC	SWRD LN Equity	IE	USD	10.12%
ISHARES J.P. MORGAN USD EM BOND UCITS ETF USD DIST	IEMB LN Equity	IE	USD	7.92%
ISHARES MSCI EM ACC	IEMA LN Equity	IE	USD	5.36%

DISCLAIMER

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