

FACTSHEET - AS OF 16-Aug-2024

Solactive Core Diversified Multi Asset Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOJ5W7 / SLOJ5W	Base Value / Base Date	1005.8 Points / 30.12.2021
Bloomberg / Reuters	SOLCDMAN Index / .SOLCDMAN	Last Price	1024.68
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 30.12.2021
Index Members	17		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.12%	1.85%	7.77%	14.14%	6.49%	1.88%
Performance (p.a.)						0.71%
Volatility (p.a.)	7.73%	7.19%	6.55%	7.27%	6.72%	8.94%
High	1024.68	1025.38	1025.38	1025.38	1025.38	1025.38
Low	998.81	986.42	948.92	873.97	931.13	790.80
Sharpe Ratio*	-0.50	0.33	1.69	1.24	0.76	-0.52
Max. Drawdown	-2.41%	-2.59%	-2.59%	-4.70%	-3.23%	-21.64%
VaR 95 \ 99				-11.1% \ -18.1%		-13.5% \ -23.8%
CVaR 95 \ 99				-15.1% \ -21.6%		-20.0% \ -28.1%

* 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).

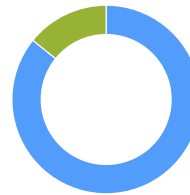
COMPOSITION BY CURRENCIES

- USD 61.7%
- GBP 18.8%
- EUR 10.1%
- HKD 9.3%



COMPOSITION BY COUNTRIES

- IE 85.8%
- HK 14.2%



TOP COMPONENTS AS OF 16-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES GLOBAL GOVT BOND UCITS ETF USD	IGLO LN Equity	IE	USD	10.17%
ISHARES CORE EUR CORP BOND UCITS ETF EUR DIST	IEAC LN Equity	IE	EUR	10.15%
ISHARES US AGG BND USD ACC	IUAA LN Equity	IE	USD	10.08%
ISHARES J.P. MORGAN USD EM BOND UCITS ETF USD DIST	IEMB LN Equity	IE	USD	10.07%
ISHARES JPM USD EM CRP USD A	EMCA LN Equity	IE	USD	10.00%
ISHARES DEVELOPED MARKETS PROPERTY YIELD UCITS ETF	IWDP LN Equity	IE	GBP	5.27%
ISHARES PHYSICAL GOLD ETC	IGLN LN Equity	IE	USD	5.21%
INVESCO PHYSICAL GOLD ETC	SGLD LN Equity	IE	USD	5.21%
ISHARES CORE MSCI WORLD UCITS ETF	SWDA LN Equity	IE	GBP	4.94%
HSBC MSCI WORLD UCITS ETF	HMWO LN Equity	IE	GBP	4.93%

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