

# FACTSHEET - AS OF 07-Oct-2024

## AlphaPredictor® Multi Asset Dynamic Growth Index

### DESCRIPTION

AlphaPredictor® Multi Asset Dynamic Growth Index is an asset allocation strategy

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0L1X	Base Value / Base Date	100 Points / 29.03.2019
Bloomberg / Reuters	APMADGTH Index / .APMADGTH	Last Price	161.58
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		

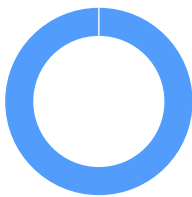
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.47%	2.88%	7.97%	22.03%	13.05%	61.58%
Performance (p.a.)						9.07%
Volatility (p.a.)	8.89%	11.58%	10.14%	9.34%	9.37%	12.89%
High	161.96	161.96	161.96	161.96	161.96	161.96
Low	153.03	148.17	145.42	127.47	139.14	85.79
Sharpe Ratio*	9.72	0.64	1.18	1.88	1.31	0.33
Max. Drawdown	-0.72%	-6.93%	-6.93%	-6.93%	-6.93%	-25.15%
VaR 95 \ 99				-13.4% \ -25.5%		-20.2% \ -38.2%
CVaR 95 \ 99				-20.2% \ -30.9%		-31.7% \ -53.2%

\* 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).

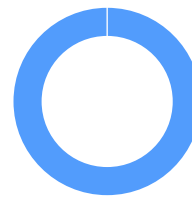
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• IE 100.0%



## TOP COMPONENTS AS OF 07-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
SPDR MSCI WORLD ACC	SWRD LN Equity	IE	USD	25.03%
ISHARES CORE S&P 500 UCITS ETF	CSPX LN Equity	IE	USD	15.21%
ISHARES GLB CORP USD-H ACC	CRPU LN Equity	IE	USD	15.09%
ISHARES S&P500 COMMUNICATION	IUCM LN Equity	IE	USD	12.60%
ISHARES MSCI EM ACC	IEMA LN Equity	IE	USD	7.77%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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