

FACTSHEET - AS OF 26-Apr-2024

Solactive Multi-assets ETF 6% RC Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0DBB4 / SL0DBB	Base Value / Base Date	100.0 Points / 15.11.2017
Bloomberg / Reuters	SOMULTI6 Index / .SOMULTI6	Last Price	127.35
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Total Return	Calculation	08:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 15.11.2017
Index Members	2		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.71%	4.61%	10.62%	9.21%	4.57%	27.35%
Performance (p.a.)						3.82%
Volatility (p.a.)	7.22%	6.26%	5.95%	6.07%	6.18%	6.42%
High	128.79	128.79	128.79	128.79	128.79	128.79
Low	126.38	121.54	114.90	114.70	120.71	95.39
Sharpe Ratio*	0.71	2.58	3.16	0.90	1.75	-0.01
Max. Drawdown	-1.87%	-1.87%	-1.87%	-4.40%	-1.87%	-10.60%
VaR 95 \ 99				-9.1% \ -15.9%		-10.3% \ -19.7%
CVaR 95 \ 99				-13.3% \ -18.2%		-16.1% \ -25.2%

* 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).

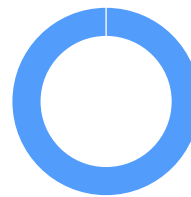
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• -- 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE GLOBAL MULTI-ASSETS ETF EQUITY PR INDEX		--	EUR	81.28%
EUR-CASH	EUR-CASH	--	EUR	18.72%

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