

FACTSHEET - AS OF 12-Sep-2024

AlphaPredictor® Multi Asset Balanced Index

DESCRIPTION

AlphaPredictor® Multi Asset Balanced Index is an asset allocation strategy

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0HZ3	Base Value / Base Date	100 Points / 29.03.2019
Bloomberg / Reuters	APMABAL Index/ .APMABAL	Last Price	141.50
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		

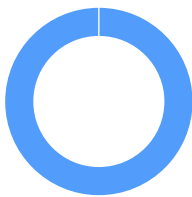
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.54%	1.84%	4.37%	12.90%	7.86%	41.50%
Performance (p.a.)						6.57%
Volatility (p.a.)	8.99%	9.23%	8.23%	8.08%	7.82%	10.31%
High	143.88	143.88	143.88	143.88	143.88	143.88
Low	139.35	135.76	133.52	118.46	128.40	90.87
Sharpe Ratio*	1.69	0.25	0.45	0.96	0.76	0.12
Max. Drawdown	-2.83%	-5.16%	-5.16%	-5.53%	-5.16%	-19.68%
VaR 95 \ 99				-11.8% \ -23.4%		-16.1% \ -29.3%
CVaR 95 \ 99				-18.0% \ -25.6%		-25.2% \ -41.0%

* 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).

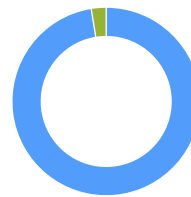
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• IE 97.4%
• JE 2.6%



TOP COMPONENTS AS OF 12-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
SPDR BBGBC BARC GLAG USD HDG	GLAD LN Equity	IE	USD	25.32%
SPDR MSCI WORLD ACC	SWRD LN Equity	IE	USD	19.85%
ISHARES GLOBAL HIGH YIELD CORP BOND UCITS ETF	HYLA LN Equity	IE	USD	10.02%
ISHARES CORE S&P 500 UCITS ETF	CSPX LN Equity	IE	USD	9.97%
ISHARES S&P500 COMMUNICATION	IUCM LN Equity	IE	USD	8.93%

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