

FACTSHEET - AS OF 08-Jul-2025

Solactive Core Diversified Multi Asset Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOJ5V9 / SLOJ5V | Base Value / Base Date | 1037.83 Points / 30.12.2021 |
| Bloomberg / Reuters | / .SOLCDMAP | Last Price | 1130.10 |
| Index Calculator | Solactive AG | Dividends | Not Reinvested |
| Index Type | Price Return | Calculation | 01:00 to 22:50 (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 30.12.2021 |
| Index Members | 18 | | |

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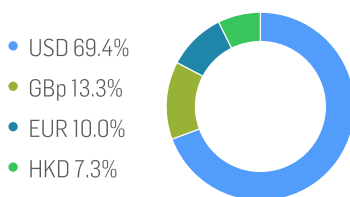
Solactive Core Diversified Multi Asset Index PR

STATISTICS

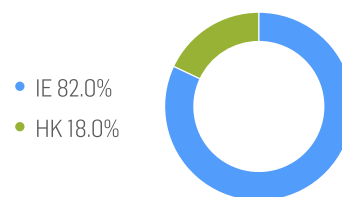
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.90% | 11.67% | 10.21% | 10.21% | 9.87% | 8.89% |
| Performance (p.a.) | | | | | | 2.45% |
| Volatility (p.a.) | 5.28% | 7.56% | 10.75% | 8.95% | 10.55% | 9.00% |
| High | 1137.69 | 1137.69 | 1137.69 | 1137.69 | 1137.69 | 1137.69 |
| Low | 1113.33 | 1011.96 | 1010.58 | 995.91 | 1010.58 | 809.32 |
| Sharpe Ratio* | 4.06 | 6.91 | 1.62 | 0.67 | 1.48 | -0.21 |
| Max. Drawdown | -1.11% | -1.11% | -5.92% | -5.92% | -5.92% | -22.26% |
| VaR 95 \ 99 | | | | -10.9% \ -19.8% | | -13.2% \ -23.0% |
| CVaR 95 \ 99 | | | | -20.6% \ -55.3% | | -20.6% \ -34.1% |

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 08-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--|----------------|---------|----------|------------------|
| ISHARES CORE EUR CORP BOND UCITS ETF EUR DIST | IEAC LN Equity | IE | EUR | 9.98% |
| ISHARES JPM USD EM CRP USD A | EMCA LN Equity | IE | USD | 9.97% |
| ISHARES J.P. MORGAN USD EM BOND UCITS ETF USD DIST | IEMB LN Equity | IE | USD | 9.95% |
| ISHARES US AGG BND USD ACC | IUAA LN Equity | IE | USD | 9.94% |
| ISHARES GLOBAL GOVT BOND UCITS ETF USD | IGLO LN Equity | IE | USD | 9.87% |
| ISHARES CORE MSCI ASIA EX JAPAN ETF | 9010 HK Equity | HK | USD | 5.03% |
| TRACKER FUND OF HONG KONG | 2800 HK Equity | HK | HKD | 5.02% |
| ISHARES CORE MSCI WORLD UCITS ETF | SWDA LN Equity | IE | GBp | 5.01% |
| HSBC MSCI WORLD UCITS ETF | HMWO LN Equity | IE | GBp | 5.01% |
| ISHARES PHYSICAL GOLD ETC | IGLN LN Equity | IE | USD | 4.45% |

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