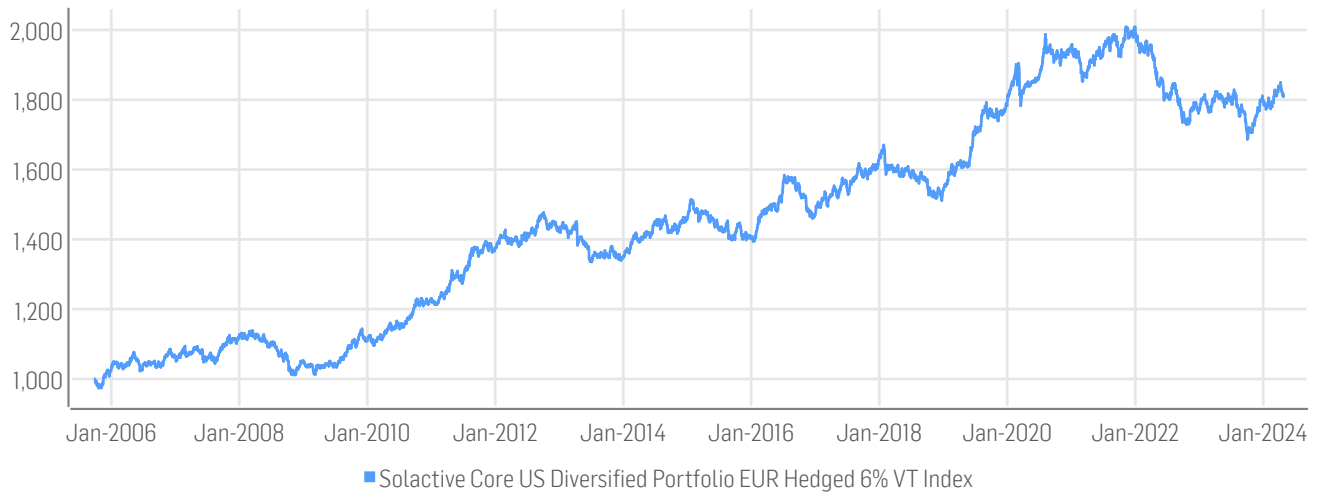


# FACTSHEET - AS OF 26-Apr-2024

## Solactive Core US Diversified Portfolio EUR Hedged 6% VT Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJWC5 / SLOJWC	Base Value / Base Date	1000.0 Points / 30.09.2005
Bloomberg / Reuters	SOLCDPVE Index / .SOLCDPVE	Last Price	1816.11
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	08:00 to 22:54 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.09.2005
Index Members	3		

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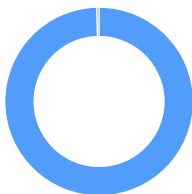
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.98%	1.95%	6.34%	0.15%	0.77%	81.61%
Performance (p.a.)						3.27%
Volatility (p.a.)	6.08%	5.63%	5.50%	5.87%	5.36%	5.91%
High	1849.49	1849.49	1849.49	1849.49	1849.49	2009.19
Low	1808.82	1773.77	1706.35	1686.49	1772.49	973.62
Sharpe Ratio*	-2.51	0.75	1.70	-0.64	-0.29	-0.11
Max. Drawdown	-2.20%	-2.20%	-2.20%	-7.78%	-2.20%	-16.06%
VaR 95 \ 99				-9.8% \ -16.1%		-9.4% \ -16.1%
CVaR 95 \ 99				-12.5% \ -17.0%		-13.7% \ -21.4%

\* 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 99.6%
- USD 0.4%



### COMPOSITION BY COUNTRIES

- DE 100.0%



### TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE CORE US DIVERSIFIED PORTFOLIO 6% VT INDEX	SOLCDPVT Index	DE	USD	100.31%
EUR-CASH	EUR-CASH	-	EUR	99.60%
USD-CASH	USD-CASH	US	USD	-99.91%

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