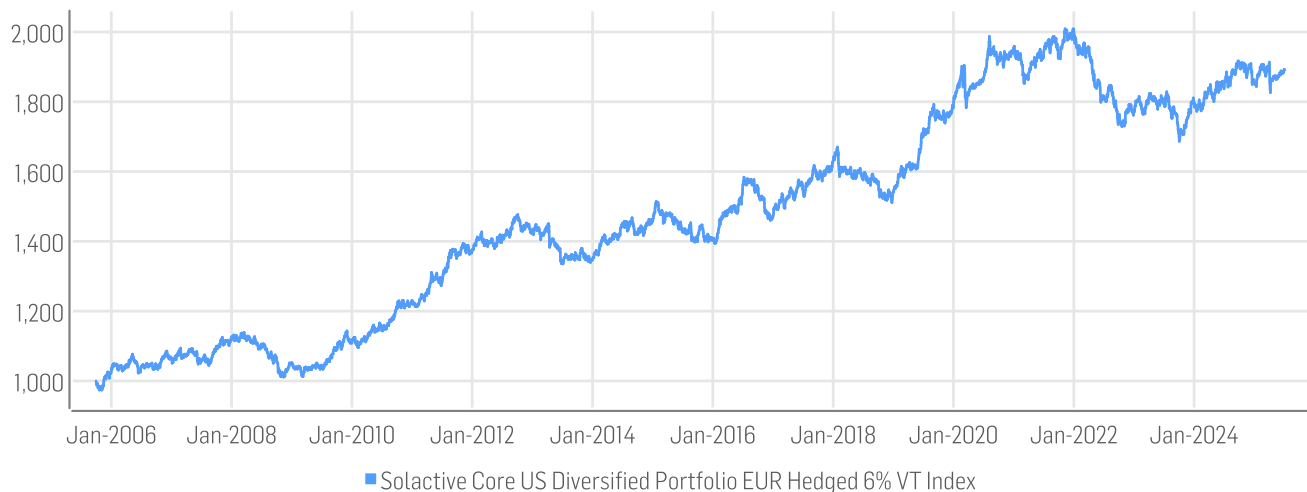


FACTSHEET - AS OF 03-Jul-2025

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	1891.25
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	5		

FACTSHEET - AS OF 03-Jul-2025
Solactive Core US Diversified Portfolio EUR Hedged 6% VT Index

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.72%	1.81%	1.90%	1.81%	2.17%	89.13%
Performance (p.a.)						3.28%
Volatility (p.a.)	2.73%	6.83%	6.32%	6.16%	6.26%	5.93%
High	1892.91	1892.91	1913.41	1916.91	1913.41	2009.19
Low	1876.48	1826.17	1826.17	1826.17	1826.17	973.62
Sharpe Ratio*	2.62	0.82	0.31	-0.01	0.39	0.23
Max. Drawdown	-0.43%	-1.69%	-4.56%	-4.73%	-4.56%	-16.06%
VaR 95 \ 99				-9.6% \ -19.5%		-9.4% \ -16.4%
CVaR 95 \ 99				-15.6% \ -26.1%		-13.8% \ -21.7%

* 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).

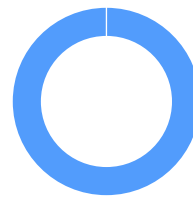
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 03-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
EUR-CASH	EUR-CASH	DE	EUR	100.09%
SPDR S&P 500 ETF	SPY UP Equity	US	USD	13.86%
SPDR GOLD SHARES	GLD UP Equity	US	USD	13.80%
ISHARES 20+ YEAR TREASURY BOND ETF	TLT UQ Equity	US	USD	13.50%
USD-CASH	USD-CASH	US	USD	-41.24%

DISCLAIMER

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