

# FACTSHEET - AS OF 10-Jul-2025

## Solactive CWM Balanced Strategy Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOKBJ2 / SLOKBJ	Base Value / Base Date	100 Points / 31.12.2020
Bloomberg / Reuters	SOCWMBAL Index Index/ .SOCWMBAL	Last Price	129.57
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00am to 10:00pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2020
Index Members	16		

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### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.94%	12.25%	8.07%	9.09%	6.94%	38.02%
Performance (p.a.)						7.38%
Volatility (p.a.)	5.95%	7.44%	11.31%	9.58%	11.15%	9.66%
High	129.57	129.57	129.57	129.57	129.57	129.57
Low	125.08	115.43	112.27	112.27	112.27	86.14
Sharpe Ratio*	6.38	7.46	1.12	0.51	0.84	0.32
Max. Drawdown	-1.14%	-1.32%	-9.90%	-9.90%	-9.90%	-18.88%
VaR 95 \ 99				-16.0% \ -33.6%		-15.8% \ -27.7%
CVaR 95 \ 99				-25.3% \ -40.5%		-22.5% \ -35.2%

\* 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).

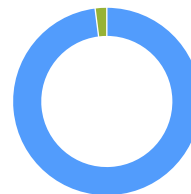
### COMPOSITION BY CURRENCIES

• USD 100.0%



### COMPOSITION BY COUNTRIES

• IE 98.0%  
• JE 2.0%



### TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES CORE S&P 500 UCITS ETF	CSPX LN Equity	IE	USD	19.08%
ISHARES USD TRSRY 1-3Y USD A	IBTA LN Equity	IE	USD	12.81%
ISHARES S&P 500 INF TECH SECTOR UCITS ETF USD(ACC)	IUIT LN Equity	IE	USD	10.10%
VANUSDCORP13YR/d	VDCA LN Equity	IE	USD	9.84%
ISHARES USD HY CORP USD ACC	IHYA LN Equity	IE	USD	6.24%
ISHARES MSCI USA SMALL CAP UCITS ETF	CUSS LN Equity	IE	USD	5.83%
VANG FTSE DEX EURA	VERE LN Equity	IE	USD	5.58%
ISHARES US AGG BND USD ACC	IUAA LN Equity	IE	USD	5.08%
ISHARES MSCI USA UCITS ETF	CSUS LN Equity	IE	USD	4.91%
ISHARES S&P HEALTH CARE	IUHC LN Equity	IE	USD	4.69%

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