

FACTSHEET - AS OF 26-Apr-2024

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	110.47
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		

STATISTICS

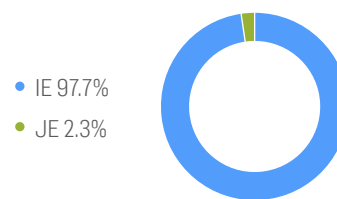
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.02%	1.83%	14.44%	13.90%	2.67%	17.67%
Performance (p.a.)						5.03%
Volatility (p.a.)	8.19%	7.19%	7.29%	7.28%	7.07%	9.85%
High	113.11	113.11	113.11	113.11	113.11	113.11
Low	109.11	108.38	96.47	96.47	106.08	86.14
Sharpe Ratio*	-3.34	0.33	3.59	1.21	0.44	-0.03
Max. Drawdown	-3.54%	-3.54%	-3.54%	-6.49%	-3.54%	-18.88%
VaR 95 \ 99				-11.6% \ -17.3%		-15.9% \ -26.8%
CVaR 95 \ 99				-15.3% \ -20.3%		-22.2% \ -33.9%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES CORE S&P 500 UCITS ETF	CSPX LN Equity	IE	USD	18.62%
ISHARES USD TRSRY 1-3Y USD A	IBTA LN Equity	IE	USD	13.38%
VANUSDCORP13YR/D	VDCA LN Equity	IE	USD	10.28%
ISHARES S&P 500 INF TECH SECTOR UCITS ETF USD(ACC)	IUIT LN Equity	IE	USD	9.46%
ISHARES USD HY CORP USD ACC	IHYA LN Equity	IE	USD	6.44%
ISHARES MSCI USA SMALL CAP UCITS ETF	CUSS LN Equity	IE	USD	5.57%
VANG FTSE DEX EURA	VERE LN Equity	IE	USD	5.48%
ISHARES US AGG BND USD ACC	IUAA LN Equity	IE	USD	5.19%
ISHARES MSCI USA UCITS ETF	CSUS LN Equity	IE	USD	4.79%
ISHARES S&P HEALTH CARE	IUHC LN Equity	IE	USD	4.57%

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