

FACTSHEET - AS OF 26-Apr-2024

Solactive Global Multi-Asset ETF Portfolio 5% VT Index

DESCRIPTION

The Solactive Global Multi-Asset ETF Portfolio 5% VT Index (the "Index") is a USD denominated index. The Index takes a variable exposure to the Underlying Index, which is an excess return index of an underlying basket of 5 ETFs, with the aim to achieve an annualized volatility of less than or equal to 5%. The Index allows a maximal leverage of 100%.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOKFN5 / SLOKFN	Base Value / Base Date	100 Points / 05.08.2016
Bloomberg / Reuters	SOGMAVT Index / .SOGMAVT	Last Price	124.99
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 05.08.2016
Index Members	2		

STATISTICS

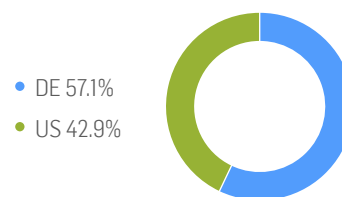
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.26%	1.17%	5.65%	2.81%	0.87%	24.99%
Performance (p.a.)						2.93%
Volatility (p.a.)	5.22%	4.73%	4.24%	4.56%	4.45%	4.88%
High	126.88	126.88	126.88	126.88	126.88	130.46
Low	124.21	123.05	118.47	118.28	122.50	95.31
Sharpe Ratio*	-3.76	-0.10	1.53	-0.54	-0.59	-0.49
Max. Drawdown	-2.10%	-2.10%	-2.10%	-5.33%	-2.10%	-11.17%
VaR 95 \ 99				-6.6% \ -11.6%		-7.8% \ -13.3%
CVaR 95 \ 99				-9.6% \ -12.9%		-11.5% \ -18.6%

* 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 (%)
SOLACTIVE GLOBAL MULTI-ASSET ETF PORTFOLIO NTR INDEX	SOGMAPNR Index	DE	USD	57.07%
USD-CASH	USD-CASH	US	USD	42.93%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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