

FACTSHEET - AS OF 02-May-2025

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 | 127.50 |
| 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 | 6 | | |

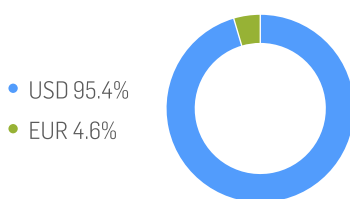
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STATISTICS

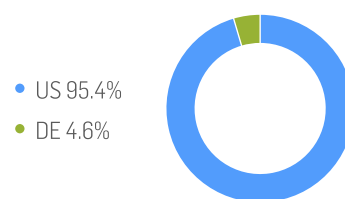
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | -1.61% | -1.63% | -0.99% | 1.13% | -0.07% | 27.50% |
| Performance (p.a.) | | | | | | 2.82% |
| Volatility (p.a.) | 11.90% | 7.92% | 6.75% | 5.78% | 7.26% | 5.00% |
| High | 129.59 | 131.10 | 131.10 | 131.10 | 131.10 | 131.10 |
| Low | 123.81 | 123.81 | 123.81 | 123.81 | 123.81 | 95.31 |
| Sharpe Ratio* | -1.88 | -1.37 | -0.95 | -0.56 | -0.64 | -0.32 |
| Max. Drawdown | -4.46% | -5.56% | -5.56% | -5.56% | -5.56% | -11.17% |
| VaR 95 \ 99 | | | | -8.6% \ -18.1% | | -7.9% \ -14.0% |
| CVaR 95 \ 99 | | | | -15.1% \ -25.5% | | -11.9% \ -19.6% |

* 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 02-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|-------------------|---------|----------|------------------|
| USD-CASH | USD-CASH | US | USD | 77.59% |
| INVECO QQQ TRUST SERIES 1 | QQQ UP Equity | US | USD | 4.61% |
| SPDR S&P 500 ETF | SPY UP Equity | US | USD | 4.58% |
| ISHARES STOXX EUROPE 600 UCITS | SXXPIEX GT Equity | DE | EUR | 4.57% |
| ISHARES 20+ YEAR TREASURY BOND ETF | TLT UP Equity | US | USD | 4.36% |
| SPDR GOLD SHARES | GLD UP Equity | US | USD | 4.29% |

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