

# Solactive Global Multi-Asset ETF Portfolio 5% VT ZAR FX Hedged Index

## DESCRIPTION

The Solactive Global Multi-Asset ETF Portfolio 5% VT Index (the "Index") is a ZAR 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%. The Solactive Global Multi-Asset ETF Portfolio 5% VT ZAR FX Hedged Index is a daily hedge currency index.

## HISTORICAL PERFORMANCE



■ Solactive Global Multi-Asset ETF Portfolio 5% VT ZAR FX Hedged Index

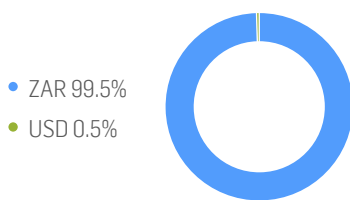
## CHARACTERISTICS

|                     |                          |                        |                                    |
|---------------------|--------------------------|------------------------|------------------------------------|
| ISIN / WKN          | DE000SLOKU14 / SLOKU1    | Base Value / Base Date | 100 Points / 05.08.2016            |
| Bloomberg / Reuters | SOGMAZ5 Index / .SOGMAZ5 | Last Price             | 122.12                             |
| Index Calculator    | Solactive AG             | Dividends              | Reinvested                         |
| Index Type          | Adjusted Return          | Calculation            | only closing value                 |
| Index Currency      | ZAR                      | History                | Available daily back to 05.08.2016 |
| Index Members       | 3                        |                        |                                    |

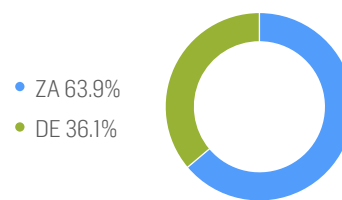
## STATISTICS

| ZAR                | 30D    | 90D    | 180D   | 360D           | YTD    | Since Inception |
|--------------------|--------|--------|--------|----------------|--------|-----------------|
| Performance        | -1.29% | 1.14%  | 5.52%  | 2.53%          | 0.82%  | 22.12%          |
| Performance (p.a.) |        |        |        |                |        | 2.62%           |
| Volatility (p.a.)  | 5.26%  | 4.75%  | 4.29%  | 4.58%          | 4.55%  | 4.89%           |
| High               | 124.00 | 124.00 | 124.00 | 124.00         | 124.00 | 128.41          |
| Low                | 121.37 | 120.26 | 115.88 | 115.70         | 119.73 | 95.07           |
| Max. Drawdown      | -2.12% | -2.12% | -2.12% | -5.43%         | -2.12% | -11.42%         |
| VaR 95 \ 99        |        |        |        | -6.7% \ -11.8% |        | -7.9% \ -13.4%  |
| CVaR 95 \ 99       |        |        |        | -9.7% \ -13.1% |        | -11.6% \ -18.8% |

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

| Company  | Ticker         | Country | Currency | Index Weight (%) |
|--|----------------|---------|----------|------------------|
| ZAR CASH   | ZAR-CASH       | ZA      | ZAR      | 99.53%           |
| SOLACTIVE GLOBAL MULTI-ASSET ETF PORTFOLIO NTR INDEX | SOGMAPNR Index | DE      | USD      | 56.33%           |
| USD-CASH   | USD-CASH       | US      | USD      | -55.86%          |

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