

# FACTSHEET - AS OF 08-Nov-2024

## AlphaPredictor® Multi Asset Dynamic Growth Index

### DESCRIPTION

AlphaPredictor® Multi Asset Dynamic Growth Index is an asset allocation strategy

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

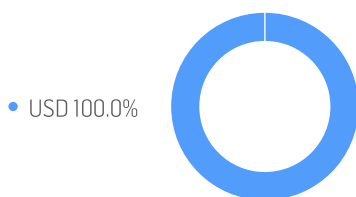
ISIN / WKN	SL0L1X	Base Value / Base Date	100 Points / 29.03.2019
Bloomberg / Reuters	APMADGTH Index / .APMADGTH	Last Price	163.26
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross Total Return	Calculation	9:00 am to 22:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 29.03.2019
Index Members	10		

## STATISTICS

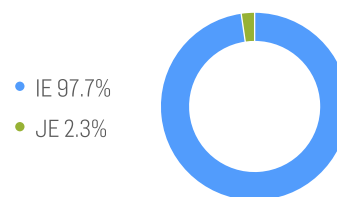
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.49%	8.46%	7.85%	21.42%	14.22%	63.26%
Performance (p.a.)						9.12%
Volatility (p.a.)	7.92%	9.04%	9.84%	9.13%	9.23%	12.82%
High	163.26	163.26	163.26	163.26	163.26	163.26
Low	158.60	151.23	148.17	134.28	139.14	85.79
Sharpe Ratio*	1.88	3.79	1.20	1.86	1.29	0.34
Max. Drawdown	-2.04%	-3.49%	-6.93%	-6.93%	-6.93%	-25.15%
VaR 95 \ 99				-13.0% \ -25.5%		-20.2% \ -38.2%
CVaR 95 \ 99				-20.2% \ -30.9%		-31.5% \ -53.2%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 08-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
SPDR MSCI WORLD ACC	SWRD LN Equity	IE	USD	24.24%
INVESCO EQQQ NASDAQ-100 UCITS ETF DIST	EQQU LN Equity	IE	USD	17.19%
ISHARES CORE S&P 500 UCITS ETF	CSPX LN Equity	IE	USD	14.69%
SPDR BBGBARC GLAG USD HDG	GLAD LN Equity	IE	USD	14.08%
ISHARES S&P HEALTH CARE	IUHC LN Equity	IE	USD	11.91%

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