

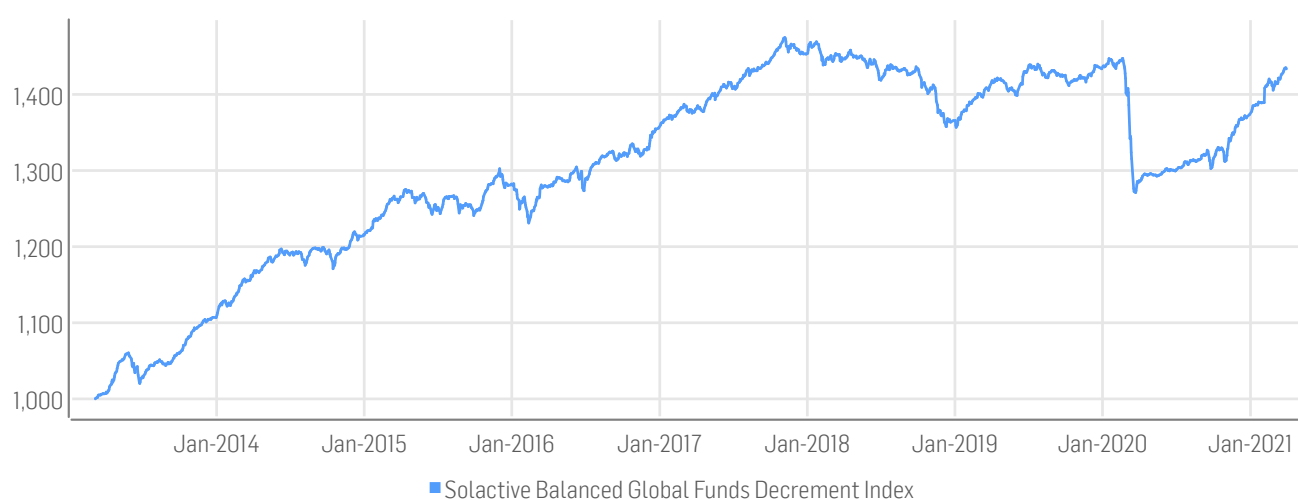
FACTSHEET – March 31, 2021

Solactive Balanced Global Funds Decrement Index

DESCRIPTION

The Index is designed to capture the evolution of price movements of a monthly rebalanced basket of funds, achieving a certain level of volatility in the Index. This is done by dynamically allocating to the Fund Basket and a hypothetical money market position (the Cash Asset) depending on the level of volatility in the Fund Basket.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA56Z3 / SLA56Z	Base Value / Base Date	1000 Points / 07.03.2013
Bloomberg / Reuters	SOBGFDVT Index / .SOBGFDVT	Last Price	1433.52
Index Calculator	Solactive AG	52W High	1435.10
Index Type	Volatility Target Index	52W Low	1285.91
Index Currency	USD	Calculation	End of day
Index Members	6	History	Available daily back to 07.03.2013

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COMPONENTS AS OF MARCH 31, 2021

Ticker	Currency	Country	Company	Weight
OMEAEHA ID Equity	EUR	Ireland	Old Mutual Global Equity Absolute Return Fund	21.27 %
MLCORA2 LX Equity	EUR	Luxembourg	BlackRock Global Funds - Euro Corporate Bond Fund	19.24 %
NIMEHEU LX equity	EUR	Luxembourg	Nordea 1 European High Yield Bond Fund	16.20 %
CHK3371 LX Equity	EUR	Luxembourg	Candriam Bonds Euro High Yield	15.80 %
SCIEHYA LX Equity	EUR	Luxembourg	Schroder International Selection Fund EURO High Yield	15.77 %
AMSEGLA FP Equity	EUR	France	Amiral Gestion – SEXTANT GRAND LARGE	13.52 %

PERFORMANCE

AS OF MARCH 31, 2021	Index
Effective Performance (1M)	2.0%
Effective Performance (6M)	9.5%
Effective Performance (1Y)	11.4%
Effective Performance (3Y)	-0.9%
Effective Performance (5Y)	12.1%
Effective Performance (10Y)	-
Annualized Performance (since March 2013) ¹	4.6%
Annualized Volatility (since March 2013) ¹	3.5%
Return over risk (since March 2013) ²	1.29
Maximum Drawdown (since March 2013) ³	13.8%

DETAILED HISTORICAL MONTHLY PERFORMANCE

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2021	1.12%	1.19%	1.99%										4.36%
2020	0.20%	-2.39%	-8.25%	0.72%	0.14%	0.17%	0.61%	0.49%	-0.33%	0.17%	3.53%	1.13%	-4.18%
2019	1.42%	1.08%	0.86%	0.41%	-1.30%	2.18%	0.26%	-0.16%	-0.46%	-0.33%	0.46%	0.48%	4.98%
2018	0.45%	-0.58%	-0.31%	0.25%	-0.88%	-1.17%	0.95%	-0.10%	0.12%	-1.91%	-2.50%	-0.45%	-6.01%
2017	0.78%	1.11%	-0.10%	0.76%	1.03%	0.11%	1.23%	0.64%	0.64%	1.78%	-0.51%	-0.58%	7.09%
2016	-1.47%	-0.71%	1.91%	0.92%	0.50%	-0.95%	1.98%	1.10%	-0.28%	0.86%	-0.36%	2.24%	5.80%
2015	1.72%	1.51%	0.66%	0.04%	0.32%	-1.64%	1.43%	-1.01%	-0.71%	2.40%	1.81%	-1.12%	5.45%
2014	1.75%	2.01%	1.08%	1.30%	0.91%	0.25%	-0.28%	0.96%	-0.63%	0.02%	1.38%	0.74%	9.88%
2013			0.66%	3.32%	1.55%	-2.73%	1.74%	0.00%	1.36%	2.61%	1.41%	0.38%	10.67%

¹ Calculated on an annualized basis since March 7, 2013.

² Calculated by dividing the annualized performance by the annualized volatility since March 7, 2013.

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³ The largest percentage decline in the Index Level from any previously occurring level since March 7, 2013.

CONTRIBUTION TO INDEX PERFORMANCE AT LAST MONTH

Fund	Average Weight	Contribution To IndexPerformance
Old Mutual Global Equity Absolute Return Fund	22.19 %	1.14 %
BlackRock Global Funds - Euro Corporate Bond Fund	19.05 %	0.08 %
Nordea 1 European High Yield Bond Fund	16.02 %	0.07 %
Schroder International Selection Fund EURO High Yield	15.66 %	0.14 %
Candriam Bonds Euro High Yield	15.62 %	0.08 %
Amiral Gestion – SEXTANT GRAND LARGE	13.47 %	0.12 %
Cash	-0.00 %	-0.00 %

AVERAGE EXPOSURE TO THE BASKET THROUGHOUT THE MONTHS

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2021	0.92	1.43	1.50									
2020	1.50	1.50	0.73	0.20	0.19	0.21	0.64	0.82	1.39	1.50	1.26	1.10
2019	1.23	1.25	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50
2018	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.40
2017	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50
2016	1.41	1.10	0.88	0.88	1.14	1.38	1.04	1.04	1.11	1.50	1.50	1.50
2015	1.50	1.50	1.50	1.50	1.50	1.50	1.43	1.44	1.34	1.44	1.40	1.50
2014	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50	1.50
2013			1.37	1.50	1.50	1.40	1.06	1.11	1.29	1.50	1.50	1.50

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