

# FACTSHEET - AS OF 21-Jan-2022

## Solactive ERSTE Multi Asset Index 35

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

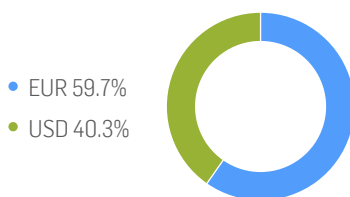
ISIN / WKN	DE000SLA5DZ3 / SLA5DZ	Base Value / Base Date	100 Points / 04.06.2014
Bloomberg / Reuters	SEMA35 Index / .SEMA35	Last Price	155.44
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	08:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.06.2014
Index Members	8		

## STATISTICS

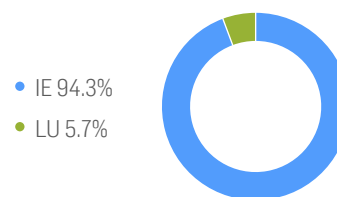
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.26%	1.08%	1.66%	6.82%	-0.96%	55.44%
Performance (p.a.)						5.95%
Volatility (p.a.)	6.79%	8.52%	7.04%	6.70%	7.01%	8.83%
High	157.18	158.59	158.59	158.59	157.18	158.59
Low	154.95	153.83	151.34	143.28	154.95	100.00
Sharpe Ratio*	-0.37	0.59	0.57	1.12	-2.13	0.74
Max. Drawdown	-1.42%	-2.82%	-2.82%	-3.37%	-1.42%	-19.29%
VaR 95 \ 99				-10.8% \ -17.9%		-12.6% \ -23.8%
CVaR 95 \ 99				-15.5% \ -25.2%		-21.3% \ -39.1%

\* 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 21-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES CORE MSCI WORLD UCITS ETF	EUNL GT Equity	IE	EUR	24.27%
ISHARES JP MORGAN EM LOCAL GOVERNMENT BOND UCITS ETF	IEML LN Equity	IE	USD	20.22%
ISHARES PHYSICAL GOLD ETC	IGLN LN Equity	IE	USD	10.26%
ISHARES CORE MSCI EM IMI UCITS ETF	IS3N GT Equity	IE	EUR	10.04%
ISHARES CORE EUR CORP BOND UCITS ETF EUR DIST	EUN5 GT Equity	IE	EUR	9.88%
ISHARES USD TREASURY 3-7YR	CBU7 LN Equity	IE	USD	9.84%
ISHARES CORE EUR GOVT BOND UCITS ETF EUR DIST	EUNH GT Equity	IE	EUR	9.79%
LYXOR BLOOMBERG EQUAL WEIGHT COMMO EX AGRI ETF	CBCOMM GT Equity	LU	EUR	5.70%

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