

# FACTSHEET - AS OF 02-Apr-2026

## Solactive Core Diversified Multi Asset Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

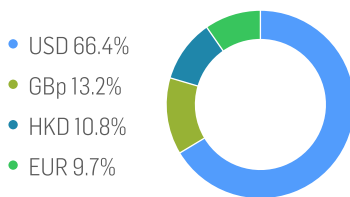
|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLOJ5V9 / SLOJ5V | Base Value / Base Date | 1037.83 Points / 30.12.2021            |
| Bloomberg / Reuters | / .SOLCDMAP           | Last Price             | 1206.73                                |
| Index Calculator    | Solactive AG          | Dividends              | Not Reinvested                         |
| Index Type          | Price Return          | Calculation            | 01:00 to 22:50 (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 30.12.2021     |
| Index Members       | 18                    |                        |  |

## STATISTICS

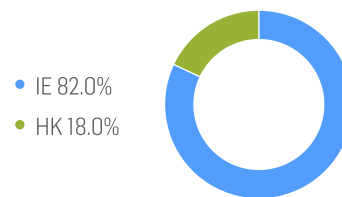
| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -1.76%  | -0.71%  | -1.49%  | 19.41%          | -0.49%  | 16.27%          |
| Performance (p.a.) |         |         |         |                 |         | 3.61%           |
| Volatility (p.a.)  | 12.33%  | 10.34%  | 9.38%   | 10.03%          | 10.26%  | 8.90%           |
| High               | 1242.88 | 1262.78 | 1262.78 | 1262.78         | 1262.78 | 1262.78         |
| Low                | 1189.65 | 1189.65 | 1177.48 | 1010.58         | 1189.65 | 809.32          |
| Sharpe Ratio*      | -1.87   | -0.63   | -0.71   | 1.60            | -0.55   | -0.01           |
| Max. Drawdown      | -4.28%  | -5.79%  | -5.79%  | -5.79%          | -5.79%  | -22.26%         |
| VaR 95 \ 99        |         |         |         | -12.2% \ -23.6% |         | -13.2% \ -23.6% |
| CVaR 95 \ 99       |         |         |         | -24.1% \ -56.6% |         | -20.4% \ -33.2% |

\* 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 02-Apr-2026

| Company  | Ticker         | Country | Currency | Index Weight (%) |
|--|----------------|---------|----------|------------------|
| ISHARES US AGG BND USD ACC                           | IUAA LN Equity | IE      | USD      | 10.02%           |
| ISHARES JPM USD EM CRP USD A                         | EMCA LN Equity | IE      | USD      | 9.98%            |
| ISHARES GLOBAL GOVT BOND UCITS ETF USD               | IGLO LN Equity | IE      | USD      | 9.75%            |
| ISHARES CORE EUR CORP BOND UCITS ETF EUR DIST        | IEAC LN Equity | IE      | EUR      | 9.67%            |
| ISHARES JP MORGAN EM LOCAL GOVERNMENT BOND UCITS ETF | IEML LN Equity | IE      | USD      | 9.64%            |
| ISHARES CORE MSCI ASIA EX JAPAN ETF                  | 9010 HK Equity | HK      | USD      | 5.13%            |
| TRACKER FUND OF HONG KONG                            | 2800 HK Equity | HK      | HKD      | 4.91%            |
| ISHARES CORE MSCI WORLD UCITS ETF                    | SWDA LN Equity | IE      | GBp      | 4.89%            |
| HSBC MSCI WORLD UCITS ETF                            | HMWO LN Equity | IE      | GBp      | 4.88%            |
| ISHARES PHYSICAL GOLD ETC                            | IGLN LN Equity | IE      | USD      | 4.84%            |

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