

FACTSHEET - AS OF 02-Apr-2026

Solactive Core Diversified Multi Asset Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

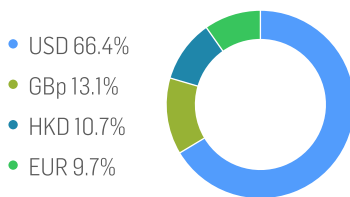
ISIN / WKN	DE000SLOJ5W7 / SLOJ5W	Base Value / Base Date	1005.8 Points / 30.12.2021
Bloomberg / Reuters	SOLCDMAN Index / .SOLCDMAN	Last Price	1237.91
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 30.12.2021
Index Members	18		

STATISTICS

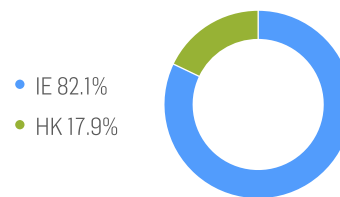
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.76%	-0.24%	-0.72%	21.00%	-0.01%	23.08%
Performance (p.a.)						5.00%
Volatility (p.a.)	12.32%	10.30%	9.34%	10.01%	10.22%	8.88%
High	1274.93	1294.98	1294.98	1294.98	1294.98	1294.98
Low	1220.38	1220.38	1201.85	1023.04	1220.38	790.80
Sharpe Ratio*	-1.87	-0.45	-0.55	1.76	-0.37	0.15
Max. Drawdown	-4.28%	-5.76%	-5.76%	-5.76%	-5.76%	-21.64%
VaR 95 \ 99				-12.2% \ -23.6%		-12.9% \ -23.0%
CVaR 95 \ 99				-24.1% \ -56.4%		-20.2% \ -32.9%

* 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	9.97%
ISHARES JPM USD EM CRP USD A	EMCA LN Equity	IE	USD	9.93%
ISHARES GLOBAL GOVT BOND UCITS ETF USD	IGLO LN Equity	IE	USD	9.82%
ISHARES JP MORGAN EM LOCAL GOVERNMENT BOND UCITS ETF	IEML LN Equity	IE	USD	9.81%
ISHARES CORE EUR CORP BOND UCITS ETF EUR DIST	IEAC LN Equity	IE	EUR	9.75%
ISHARES CORE MSCI ASIA EX JAPAN ETF	9010 HK Equity	HK	USD	5.11%
TRACKER FUND OF HONG KONG	2800 HK Equity	HK	HKD	4.89%
ISHARES CORE MSCI WORLD UCITS ETF	SWDA LN Equity	IE	GBp	4.87%
HSBC MSCI WORLD UCITS ETF	HMWO LN Equity	IE	GBp	4.86%
Invesco Physical Gold ETC	SGLD LN Equity	IE	USD	4.82%

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