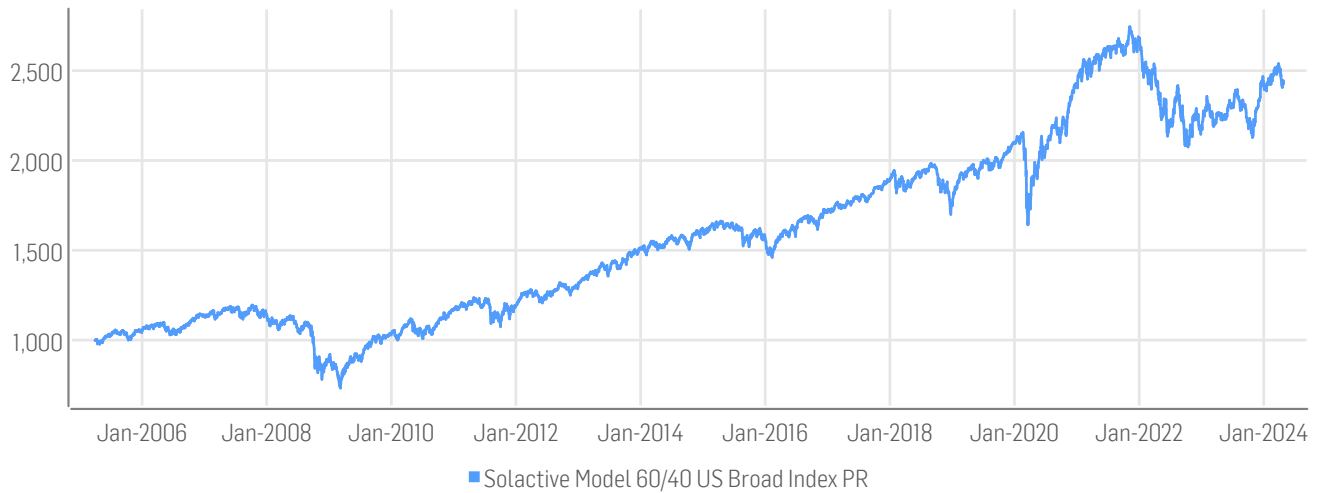


# FACTSHEET - AS OF 26-Apr-2024

## Solactive Model 60/40 US Broad Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHNN	Base Value / Base Date	1000 Points / 01.01.2005
Bloomberg / Reuters	SO6040BP Index/ .SO6040BP	Last Price	2443.89
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 01.01.2005
Index Members	5		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.71%	0.42%	14.85%	9.27%	-0.05%	144.39%
Performance (p.a.)						4.80%
Volatility (p.a.)	10.69%	10.48%	10.92%	10.27%	10.14%	12.57%
High	2539.14	2539.14	2539.14	2539.14	2539.14	2744.45
Low	2406.64	2406.64	2136.49	2127.85	2387.02	732.50
Sharpe Ratio*	-3.94	-0.34	2.49	0.40	-0.54	-0.04
Max. Drawdown	-5.22%	-5.22%	-5.22%	-11.14%	-5.22%	-38.69%
VaR 95 \ 99				-16.3% \ -20.4%		-19.1% \ -36.0%
CVaR 95 \ 99				-20.2% \ -29.3%		-30.7% \ -52.8%

\* 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

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	30.10%
ISHARES RUSSELL 2000 ETF	IWM UP Equity	US	USD	29.45%
ISHARES CORE U.S. AGGREGATE BOND ETF	AGG UP Equity	US	USD	20.28%
ISHARES IBOXX INVESTMENT GRA	LQD UP Equity	US	USD	10.08%
ISHARES 7-10 YEAR TREASURY BOND ETF	IEF UQ Equity	US	USD	10.08%

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