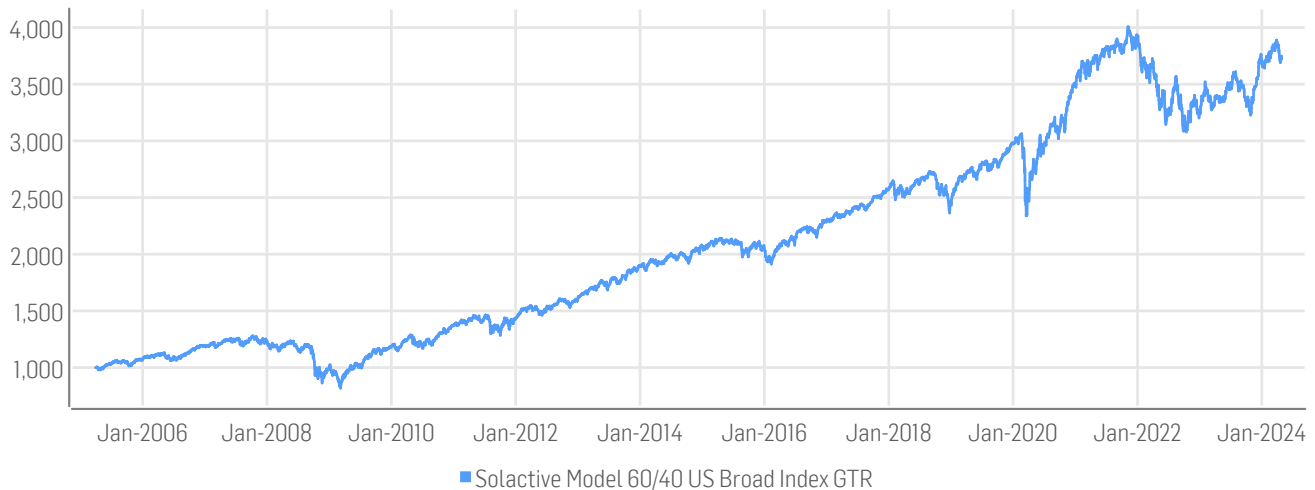


# FACTSHEET - AS OF 26-Apr-2024

## Solactive Model 60/40 US Broad Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                           |                        |  |
|---------------------|---------------------------|------------------------|--|
| ISIN / WKN          | SLOHNQ                    | Base Value / Base Date | 1000 Points / 01.01.2005                 |
| Bloomberg / Reuters | SO6040BT Index/ .SO6040BT | Last Price             | 3747.97                                  |
| Index Calculator    | Solactive AG              | Dividends              | Reinvested                               |
| Index Type          | Total 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        | -3.59%  | 0.95%   | 16.13%  | 11.60%          | 0.48%   | 274.80%         |
| Performance (p.a.) |         |         |         |                 |         | 7.17%           |
| Volatility (p.a.)  | 10.61%  | 10.52%  | 10.95%  | 10.25%          | 10.18%  | 12.53%          |
| High               | 3889.40 | 3889.40 | 3889.40 | 3889.40         | 3889.40 | 4006.94         |
| Low                | 3690.84 | 3690.84 | 3240.34 | 3227.26         | 3641.63 | 818.57          |
| Sharpe Ratio*      | -3.89   | -0.13   | 2.75    | 0.63            | -0.38   | 0.15            |
| Max. Drawdown      | -5.11%  | -5.11%  | -5.11%  | -10.61%         | -5.11%  | -36.04%         |
| VaR 95 \ 99        |         |         |         | -16.1% \ -20.3% |         | -19.1% \ -35.4% |
| CVaR 95 \ 99       |         |         |         | -20.2% \ -29.3% |         | -30.4% \ -52.2% |

\* 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

• 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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