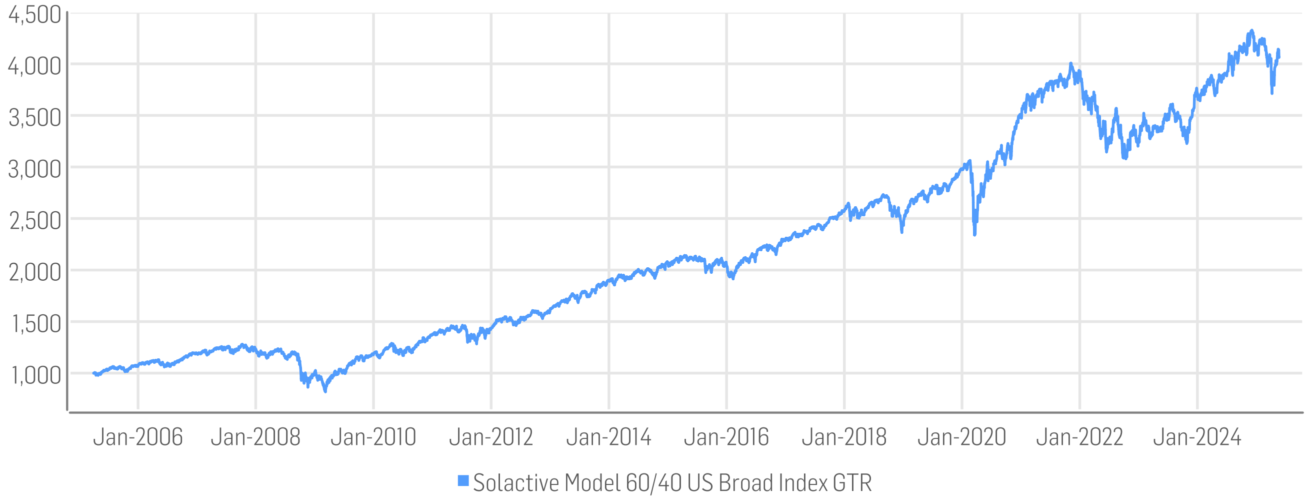
SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 22-May-2025
Solactive Model 60/40 US Broad Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0HNQ
Bloomberg / Reuters	SO6040BT Index/ .SO6040BT
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	5

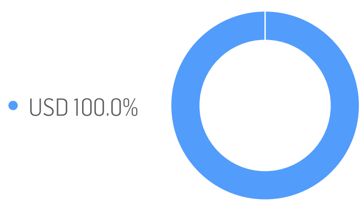
Base Value / Base Date	1000 Points / 01.01.2005
Last Price	4068.20
Dividends	Reinvested
Calculation	9:30am to 4:50pm (EST), every 15 seconds
History	Available daily back to 01.01.2005

STATISTICS

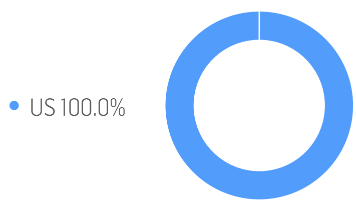
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.60%	-2.58%	-4.49%	5.34%	-1.69%	306.82%
Performance (p.a.)						7.21%
Volatility (p.a.)	12.26%	19.72%	15.86%	13.33%	16.79%	12.56%
High	4142.21	4176.15	4326.73	4326.73	4248.24	4326.73
Low	3852.30	3712.38	3712.38	3712.38	3712.38	818.57
Sharpe Ratio*	7.34	-0.73	-0.83	0.09	-0.51	0.23
Max. Drawdown	-1.94%	-11.11%	-14.20%	-14.20%	-12.61%	-36.04%
VaR 95 \ 99				-20.5% \ -47.4%		-19.2% \ -35.9%
CVaR 95 \ 99				-32.0% \ -50.0%		-30.4% \ -52.5%

* 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 22-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	30.87%
ISHARES RUSSELL 2000 ETF	IWM UP Equity	US	USD	30.16%
ISHARES CORE U.S. AGGREGATE BOND ETF	AGG UP Equity	US	USD	19.51%
ISHARES 7-10 YEAR TREASURY BOND ETF	IEF UQ Equity	US	USD	9.74%
ISHARES IBOXX INVESTMENT GRA	LQD UP Equity	US	USD	9.72%

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