

# FACTSHEET - AS OF 09-Jul-2025

## Solactive Model 60/40 Global Index PR

### DESCRIPTION

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### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOHNR6 / SLOHNR	Base Value / Base Date	1000 Points / 01.01.2005
Bloomberg / Reuters	SO6040GP Index/ .SO6040GP	Last Price	1816.29
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	1.83%	12.03%	11.21%	7.14%	9.79%	81.63%
Performance (p.a.)						2.99%
Volatility (p.a.)	7.87%	9.44%	13.24%	11.35%	12.99%	11.91%
High	1816.29	1816.29	1816.29	1816.29	1816.29	1816.29
Low	1762.28	1621.19	1572.96	1572.96	1572.96	657.86
Sharpe Ratio*	2.60	5.75	1.49	0.26	1.18	-0.11
Max. Drawdown	-2.05%	-2.05%	-8.90%	-10.36%	-8.90%	-43.26%
VaR 95 \ 99				-16.6% \ -30.6%		-17.6% \ -35.6%
CVaR 95 \ 99				-26.4% \ -46.8%		-29.3% \ -54.0%

\* 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 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	20.17%
ISHARES MSCI EAFE SMALL CAP ETF	SCZ UQ Equity	US	USD	20.12%
ISHARES MSCI EAFE ETF	EFA UP Equity	US	USD	20.08%
ISHARES CORE U.S. AGGREGATE BOND ETF	AGG UP Equity	US	USD	19.83%
ISHARES IBOX INVESTMENT GRA	LQD UP Equity	US	USD	19.81%

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