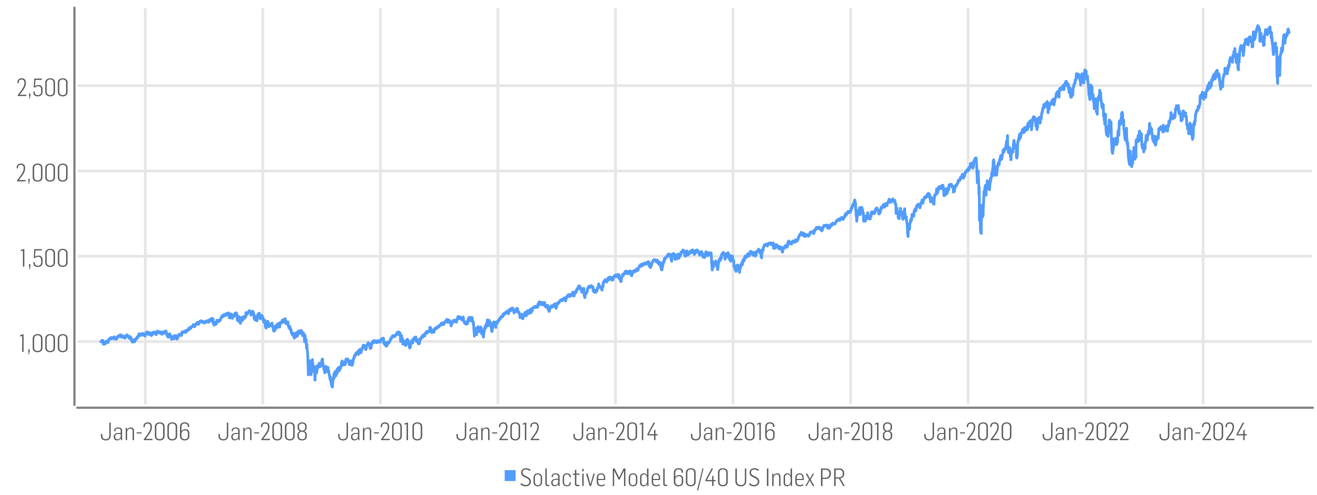
FACTSHEET - AS OF 18-Jun-2025
Solactive Model 60/40 US Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

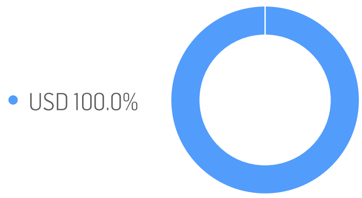
ISIN / WKN	SL0HNU	Base Value / Base Date	1000 Points / 01.01.2005
Bloomberg / Reuters	SO6040UP Index/ .SO6040UP	Last Price	2811.61
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 01.01.2005
Index Members	2		

STATISTICS

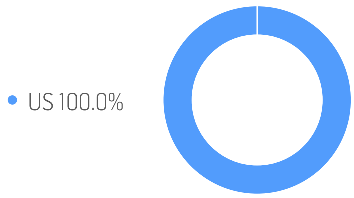
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.46%	3.13%	1.23%	6.07%	1.79%	181.16%
Performance (p.a.)						5.25%
Volatility (p.a.)	8.69%	19.32%	15.46%	12.52%	15.73%	11.52%
High	2831.92	2831.92	2844.32	2851.79	2844.32	2851.79
Low	2748.59	2513.36	2513.36	2513.36	2513.36	733.50
Sharpe Ratio*	0.17	0.47	-0.12	0.15	-0.03	0.08
Max. Drawdown	-1.79%	-8.60%	-11.64%	-11.87%	-11.64%	-37.85%
VaR 95 \ 99				-18.2% \ -44.4%		-17.2% \ -35.1%
CVaR 95 \ 99				-30.1% \ -51.2%		-28.4% \ -50.6%

* 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 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	61.76%
ISHARES CORE U.S. AGGREGATE BOND ETF	AGG UP Equity	US	USD	38.24%

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