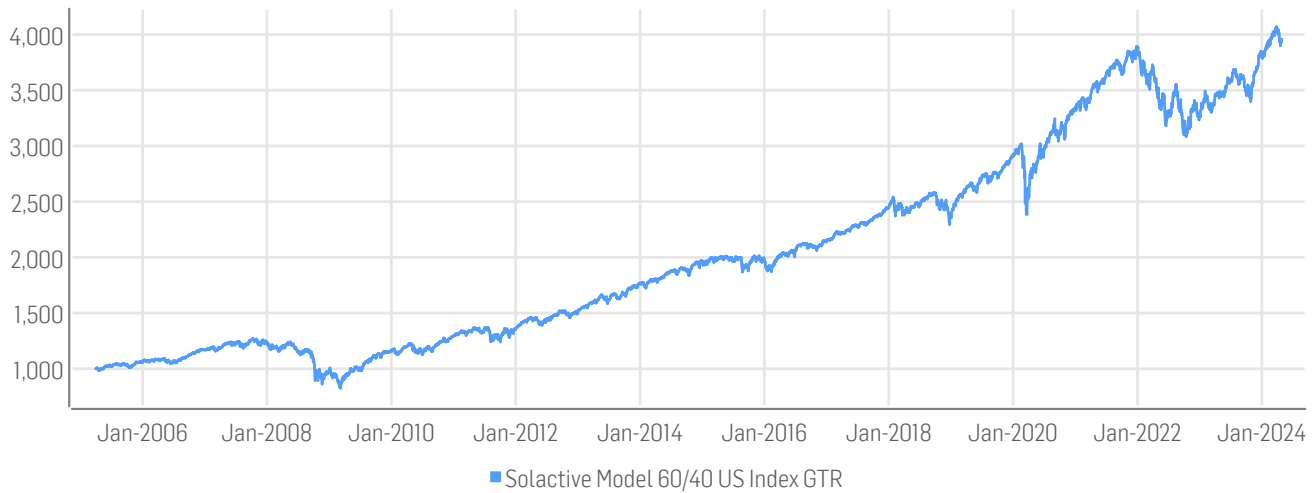


# FACTSHEET - AS OF 26-Apr-2024

## Solactive Model 60/40 US Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHNW	Base Value / Base Date	1000 Points / 01.01.2005
Bloomberg / Reuters	SO6040UT Index/ .SO6040UT	Last Price	3960.42
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	2		

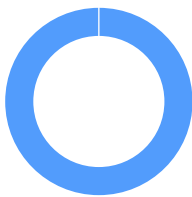
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.69%	2.08%	16.48%	14.31%	3.15%	296.04%
Performance (p.a.)						7.48%
Volatility (p.a.)	8.48%	8.19%	8.12%	8.16%	7.87%	11.45%
High	4069.92	4069.92	4069.92	4069.92	4069.92	4069.92
Low	3900.26	3873.87	3420.92	3400.08	3787.43	826.20
Sharpe Ratio*	-3.96	0.41	3.82	1.13	0.59	0.19
Max. Drawdown	-4.17%	-4.17%	-4.17%	-7.80%	-4.17%	-34.98%
VaR 95 \ 99				-13.0% \ -18.5%		-16.8% \ -35.0%
CVaR 95 \ 99				-16.3% \ -19.7%		-28.2% \ -50.4%

\* 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).

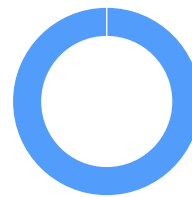
## COMPOSITION BY CURRENCIES

• 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	59.75%
ISHARES CORE U.S. AGGREGATE BOND ETF	AGG UP Equity	US	USD	40.25%

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