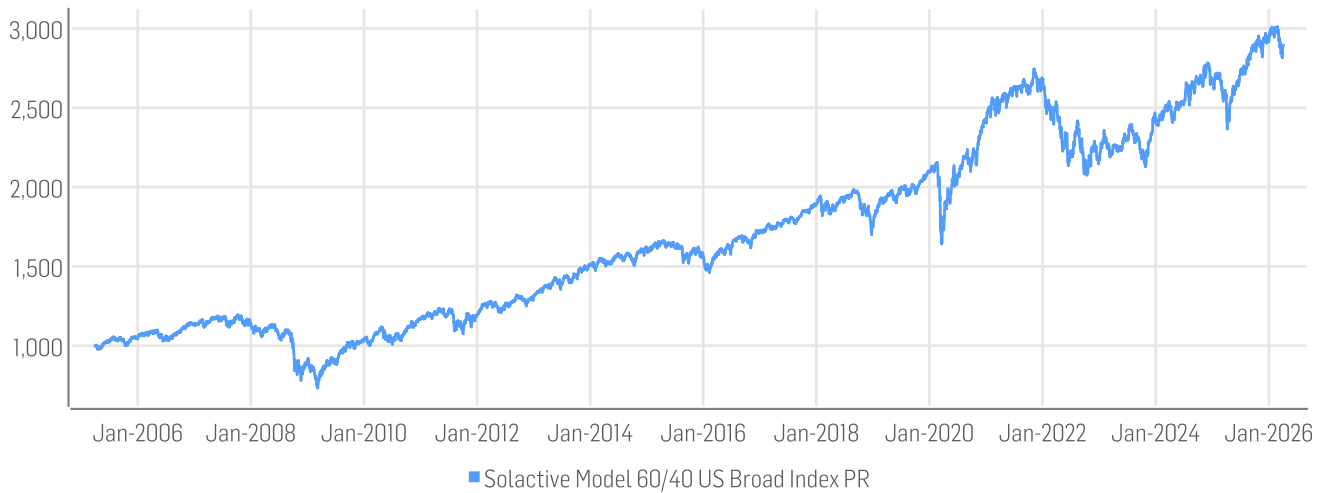


# FACTSHEET - AS OF 06-Apr-2026

## Solactive Model 60/40 US Broad Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHNN	Base Value / Base Date	1000 Points / 01.01.2005
Bloomberg / Reuters	SO6040BP Index/ .SO6040BP	Last Price	2895.61
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	5		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.88%	-2.32%	-0.50%	18.34%	-0.65%	189.56%
Performance (p.a.)						5.19%
Volatility (p.a.)	14.47%	11.04%	10.50%	10.09%	10.97%	12.50%
High	2943.17	3010.64	3010.64	3010.64	3010.64	3010.64
Low	2814.74	2814.74	2814.74	2416.94	2814.74	732.50
Sharpe Ratio*	-0.96	-1.16	-0.44	1.48	-0.56	0.12
Max. Drawdown	-4.36%	-6.51%	-6.51%	-6.51%	-6.51%	-38.69%
VaR 95 \ 99				-15.1% \ -24.8%		-19.0% \ -35.7%
CVaR 95 \ 99				-21.3% \ -26.1%		-30.3% \ -52.1%

\* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES RUSSELL 2000 ETF	IWM UP Equity	US	USD	30.28%
SPDR S&P 500 ETF	SPY UP Equity	US	USD	30.15%
ISHARES CORE U.S. AGGREGATE BOND ETF	AGG UP Equity	US	USD	19.79%
ISHARES IBOXX INVESTMENT GRA	LQD UP Equity	US	USD	9.91%
ISHARES 7-10 YEAR TREASURY BOND ETF	IEF UQ Equity	US	USD	9.87%

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