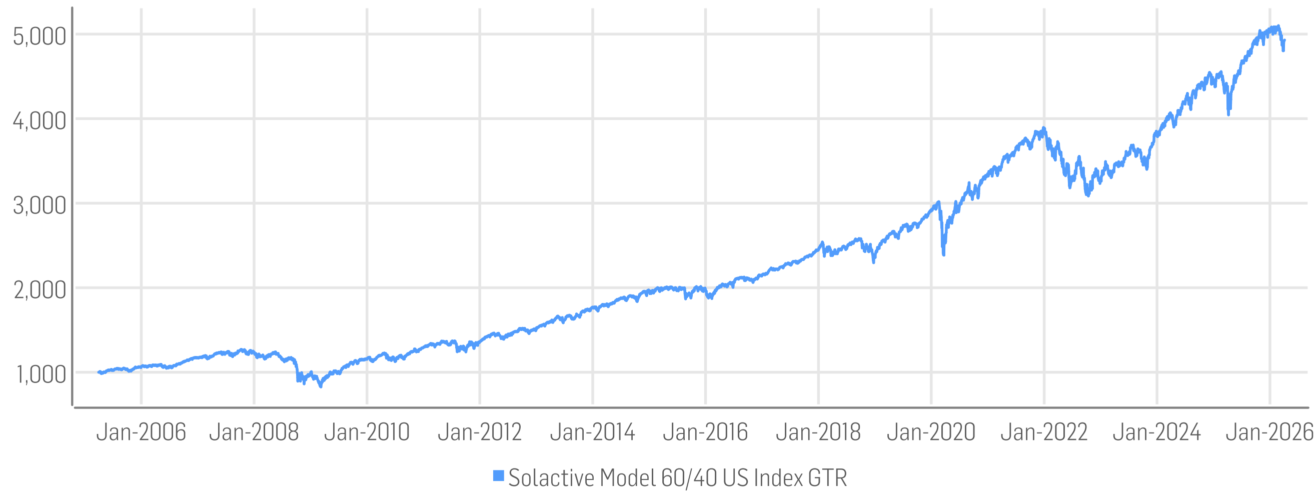
SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 06-Apr-2026
Solactive Model 60/40 US Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0HNW	Base Value / Base Date	1000 Points / 01.01.2005
Bloomberg / Reuters	SO6040UT Index/ .SO6040UT	Last Price	4930.62
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		

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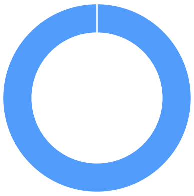
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.31%	-2.70%	-0.56%	17.17%	-1.79%	393.06%
Performance (p.a.)						7.89%
Volatility (p.a.)	12.55%	9.23%	8.60%	8.39%	9.12%	11.35%
High	5028.78	5100.27	5100.27	5100.27	5100.27	5100.27
Low	4802.81	4802.81	4802.81	4118.51	4802.81	826.20
Sharpe Ratio*	-1.48	-1.53	-0.56	1.64	-1.13	0.37
Max. Drawdown	-4.49%	-5.83%	-5.83%	-5.83%	-5.83%	-34.98%
VaR 95 \ 99				-13.3% \ -22.0%		-16.8% \ -34.3%
CVaR 95 \ 99				-19.3% \ -24.9%		-27.8% \ -49.8%

* 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).

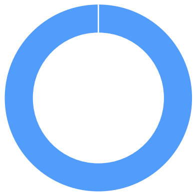
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	60.29%
ISHARES CORE U.S. AGGREGATE BOND ETF	AGG UP Equity	US	USD	39.71%

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