

# FACTSHEET - AS OF 18-Oct-2024

## Solactive Wells Fargo AR 1.6 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L7F4 / SL0L7F	Base Value / Base Date	51.86 Points / 05.14.2014
Bloomberg / Reuters	SOWF16AR Index / .SOWF16AR	Last Price	64.12
Index Calculator	Solactive AG	Dividends	1.60 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 05.14.2014
Index Members	2		

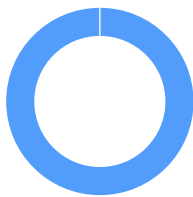
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	18.35%	8.73%	6.62%	63.70%	30.67%	13.75%
Performance (p.a.)						1.34%
Volatility (p.a.)	31.75%	32.24%	28.66%	25.94%	26.43%	31.49%
High	64.14	64.14	64.14	64.14	64.14	68.91
Low	53.53	51.50	51.50	38.65	46.30	22.19
Sharpe Ratio*	21.19	1.10	0.31	2.31	1.31	-0.11
Max. Drawdown	-4.77%	-14.34%	-17.39%	-17.39%	-17.39%	-67.80%
VaR 95 \ 99				-34.3% \ -82.0%		-46.0% \ -93.6%
CVaR 95 \ 99				-58.9% \ -101.5%		-75.5% \ -129.5%

\* 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).

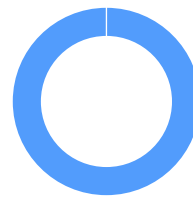
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 18-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive WELLS FARGO GTR Index		DE	USD	100.00%
USD-CASH	USD-CASH	US	USD	0.00%

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