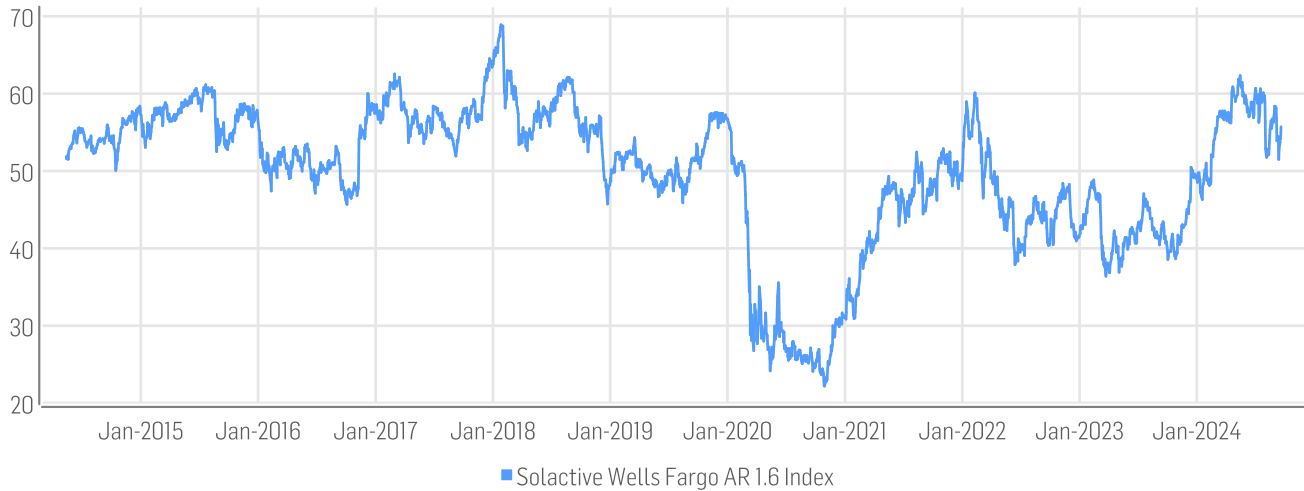


# FACTSHEET - AS OF 19-Sep-2024

## 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	55.72
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		

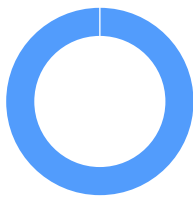
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.85%	-3.88%	-2.35%	34.04%	13.55%	-1.15%
Performance (p.a.)						-0.12%
Volatility (p.a.)	31.00%	33.43%	26.50%	25.17%	25.60%	31.47%
High	58.39	60.70	62.34	62.34	62.34	68.91
Low	51.50	51.50	51.50	38.56	46.30	22.19
Sharpe Ratio*	-0.49	-0.60	-0.38	1.16	0.54	-0.17
Max. Drawdown	-11.80%	-15.16%	-17.39%	-17.39%	-17.39%	-67.80%
VaR 95 \ 99				-35.6% \ -82.0%		-46.1% \ -93.6%
CVaR 95 \ 99				-60.3% \ -101.5%		-75.7% \ -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).

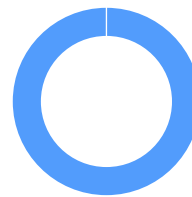
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 19-Sep-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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