

# FACTSHEET - AS OF 22-Apr-2024

## Solactive Financial Transformation 15% VT index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0DBA6 / SL0DBA	Base Value / Base Date	1000.0 Points / 27.08.2014
Bloomberg / Reuters	SOLFTR15 Index / .SOLFTR15	Last Price	1582.13
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	08:00 to 22:53 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 27.08.2014
Index Members	2		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.75%	-0.69%	13.42%	3.70%	-2.87%	58.21%
Performance (p.a.)						4.87%
Volatility (p.a.)	18.49%	15.86%	14.75%	14.55%	15.11%	15.22%
High	1709.71	1709.71	1709.71	1709.71	1709.71	2052.67
Low	1555.87	1555.87	1374.77	1374.77	1555.87	886.02
Sharpe Ratio*	-3.07	-0.51	1.61	-0.11	-0.94	-0.03
Max. Drawdown	-9.00%	-9.00%	-9.00%	-16.94%	-9.00%	-33.03%
VaR 95 \ 99				-24.3% \ -44.3%		-24.3% \ -46.4%
CVaR 95 \ 99				-35.5% \ -48.2%		-37.9% \ -61.3%

\* 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).

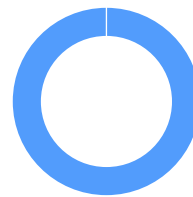
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE FINANCIAL TRANSFORMATION EQUITY INDEX PR		DE	USD	105.73%
SYNTHETIC CASH USD		DE	USD	-5.73%

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