FACTSHEET - AS OF 26-Apr-2024
Solactive VOW3 AR 9 Index

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SLOH5T5 / SLOH5T
Bloomberg / Reuters	SOLVOW39 Index / .SOLVOW39
Index Calculator	Solactive AG
Index Type	Adjusted Return
Index Currency	EUR
Index Members	1

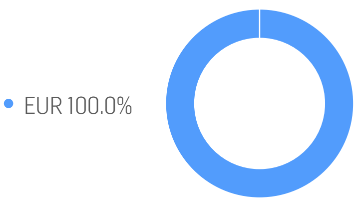
Base Value / Base Date	186.15 Points / 2013.05.06
Last Price	111.26
Dividends	9 AR Points
Calculation	09:30am to 4:55 pm (EST), every 15 seconds
History	Available daily back to 2013.05.06

STATISTICS

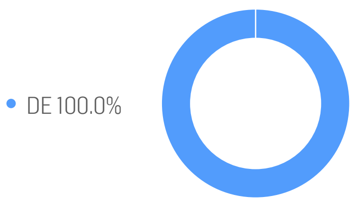
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.01%	2.05%	15.99%	-3.45%	4.59%	-40.23%
Performance (p.a.)						-4.58%
Volatility (p.a.)	18.19%	24.48%	23.46%	21.06%	24.59%	33.67%
High	119.62	119.62	119.62	131.15	119.62	285.11
Low	110.08	105.63	95.70	95.70	101.20	77.76
Sharpe Ratio*	-1.42	0.19	1.33	-0.35	0.44	-0.25
Max. Drawdown	-7.98%	-10.58%	-10.58%	-27.03%	-10.58%	-72.73%
VaR 95 \ 99				-29.7% \ -68.1%		-48.0% \ -89.5%
CVaR 95 \ 99				-46.8% \ -88.6%		-78.0% \ -144.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.02%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	100.02%

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