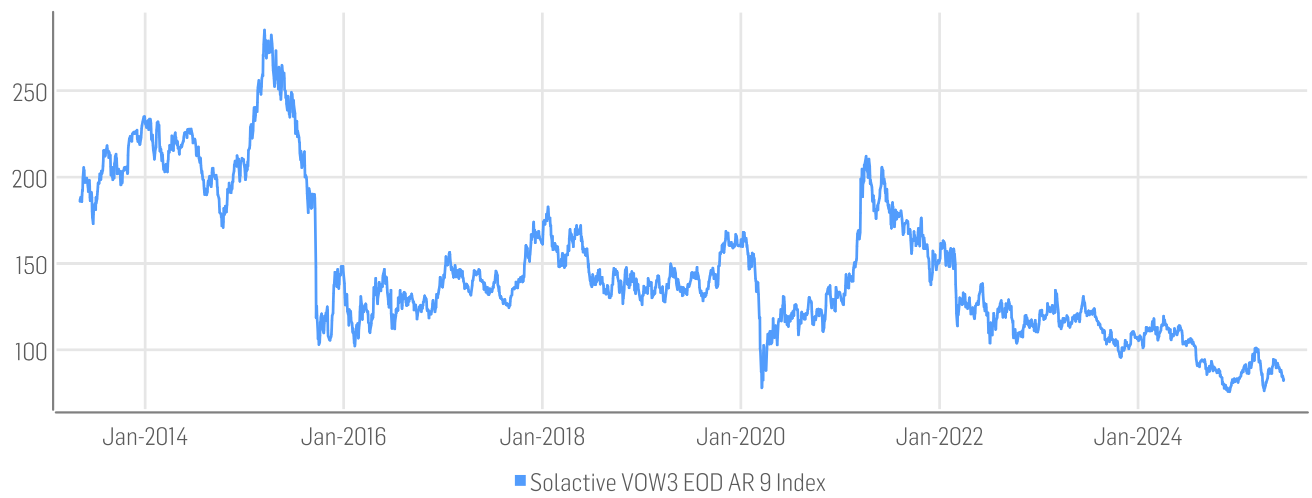
FACTSHEET - AS OF 20-Jun-2025
Solactive VOW3 EOD AR 9 Index

DESCRIPTION

Solactive VOW3 EOD AR 9 Index aims to track the performance of the VOW3 EOD GTR Index adjusted for a synthetic dividend of 9 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0JVJ2 / SL0JVJ
Bloomberg / Reuters	SOVOW3AR Index / .SOVOW3AR
Index Calculator	Solactive AG
Index Type	Adjusted Return
Index Currency	EUR
Index Members	1

Base Value / Base Date	185.96 Points / 2013.05.06
Last Price	82.97
Dividends	9 AR Points
Calculation	09:30am to 4:55 pm (EST), every 15 seconds
History	Available daily back to 2013.05.06

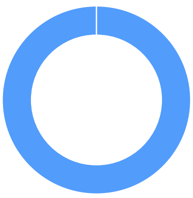
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.37%	-10.67%	-0.46%	-21.02%	-0.43%	-55.38%
Performance (p.a.)						-6.44%
Volatility (p.a.)	19.72%	27.44%	29.22%	25.63%	29.32%	32.96%
High	93.61	94.62	101.12	106.60	101.12	285.09
Low	82.27	76.33	76.33	75.82	76.33	75.82
Sharpe Ratio*	-4.00	-1.41	-0.10	-0.91	-0.10	-0.25
Max. Drawdown	-12.11%	-18.49%	-24.52%	-28.87%	-24.52%	-73.40%
VaR 95 \ 99				-48.3% \ -67.7%		-48.1% \ -83.2%
CVaR 95 \ 99				-60.4% \ -71.0%		-76.4% \ -138.7%

* 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).

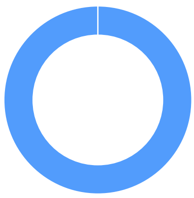
COMPOSITION BY CURRENCIES

- EUR 100.0%



COMPOSITION BY COUNTRIES

- DE 100.0%



TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.03%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	100.03%

DISCLAIMER