

# FACTSHEET - AS OF 07-Apr-2026

## Solactive 3M 6.6% AR Index

### DESCRIPTION

Solactive 3M 6.6% AR Index aims to track the performance of the Solactive 3M GTR Index adjusted for a synthetic dividend of 6.6% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L6C3 / SL0L6C	Base Value / Base Date	100 Points / 14.4.2014
Bloomberg / Reuters	SOLMMM66 Index / .SOLMMM66	Last Price	84.55
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 2014.04.14
Index Members	2		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.41%	-12.46%	-7.85%	1.22%	-10.92%	-15.45%
Performance (p.a.)						-1.39%
Volatility (p.a.)	27.38%	31.59%	28.60%	27.54%	31.09%	25.09%
High	91.42	102.93	103.19	103.19	102.93	166.31
Low	83.15	83.15	83.15	77.48	83.15	46.43
Sharpe Ratio*	-2.16	-1.44	-0.66	-0.09	-1.25	-0.20
Max. Drawdown	-9.05%	-19.22%	-19.42%	-19.42%	-19.22%	-72.08%
VaR 95 \ 99				-43.1% \ -59.1%		-37.4% \ -67.3%
CVaR 95 \ 99				-56.7% \ -89.0%		-59.5% \ -105.8%

\* 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

• US 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
3M COMPANY	MMM UN Equity	US	USD	100.00%

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