

# FACTSHEET - AS OF 23-Jun-2026

## Solactive SOXX EUR AR 5% Index

### DESCRIPTION

Solactive SOXX EUR AR 5% Index aims to track the performance of the Solactive SOXX EUR NTR Index adjusted for a synthetic dividend of 5% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0KV70 / SL0KV7	Base Value / Base Date	30.92 Points / 31.12.2009
Bloomberg / Reuters	SOLS0XX5 Index / .SOLS0XX5	Last Price	703.19
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 2018.10.02
Index Members	1		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	13.96%	75.53%	99.07%	148.21%	101.99%	603.19%
Performance (p.a.)						28.73%
Volatility (p.a.)	79.65%	56.22%	46.79%	39.29%	47.34%	36.96%
High	759.26	759.26	759.26	759.26	759.26	759.26
Low	620.75	362.49	348.13	280.23	348.13	78.26
Sharpe Ratio*	4.88	15.63	6.46	3.80	7.08	0.72
Max. Drawdown	-11.96%	-11.96%	-13.71%	-13.71%	-13.71%	-44.08%
VaR 95 \ 99				-61.8% \ -102.8%		-60.7% \ -99.3%
CVaR 95 \ 99				-86.6% \ -143.7%		-86.5% \ -136.1%

\* 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 23-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ISHARES SEMICONDUCTOR ETF	SOXX UQ Equity	US	USD	100.01%

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