

FACTSHEET - AS OF 08-Jul-2025

Solactive Financial Transformation 15% VT index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODBA6 / SLODBA	Base Value / Base Date	1000.0 Points / 27.08.2014
Bloomberg / Reuters	SOLFTR15 Index / .SOLFTR15	Last Price	1670.37
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	16		

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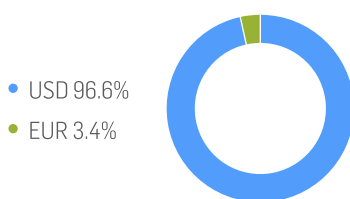
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STATISTICS

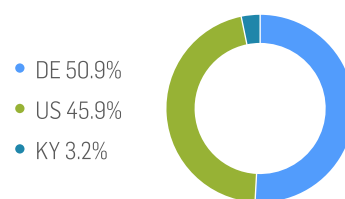
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.96%	4.69%	-4.44%	-2.01%	-4.70%	67.04%
Performance (p.a.)						4.84%
Volatility (p.a.)	6.50%	8.98%	16.74%	16.34%	16.49%	15.26%
High	1680.67	1680.67	1886.99	1886.99	1886.99	2052.67
Low	1634.37	1580.36	1548.91	1548.91	1548.91	886.02
Sharpe Ratio*	1.24	1.79	-0.79	-0.39	-0.80	0.03
Max. Drawdown	-1.32%	-1.32%	-17.92%	-17.92%	-17.92%	-33.03%
VaR 95 \ 99				-23.9% \ -61.5%		-24.2% \ -47.1%
CVaR 95 \ 99				-47.1% \ -68.3%		-38.4% \ -62.3%

* 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 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
Synthetic Cash USD		DE	USD	47.42%
CITIGROUP INC	C UN Equity	US	USD	3.89%
MORGAN STANLEY	MS UN Equity	US	USD	3.73%
BLACKROCK INC	BLK UN Equity	US	USD	3.70%
NASDAQ INC	NDAQ UW Equity	US	USD	3.64%
FEDEX CORP	FDX UN Equity	US	USD	3.64%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	3.62%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.61%
MOODYS CORP	MCO UN Equity	US	USD	3.53%
S&P GLOBAL INC	SPGI UN Equity	US	USD	3.44%

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