

FACTSHEET - AS OF 12-Aug-2025

Solactive TIPS ETF Index NTR

DESCRIPTION

Solactive TIPS ETF Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0EZ25 / SL0EZ2	Base Value / Base Date	100 Points / 30.12.2021
Bloomberg / Reuters	SOLTIPEN Index / .SOLTIPEN	Last Price	93.30
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.12.2021
Index Members	1		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.93%	2.24%	3.01%	3.43%	4.82%	-6.70%
Performance (p.a.)						-1.90%
Volatility (p.a.)	4.14%	3.99%	5.18%	4.68%	4.97%	6.96%
High	93.58	93.58	93.58	93.58	93.58	100.21
Low	92.26	91.06	90.44	88.74	88.74	83.42
Sharpe Ratio*	1.83	1.26	0.36	-0.19	0.73	-0.90
Max. Drawdown	-0.56%	-0.93%	-2.74%	-3.80%	-2.74%	-16.75%
VaR 95 \ 99				-7.9% \ -12.5%		-11.4% \ -18.1%
CVaR 95 \ 99				-11.2% \ -19.1%		-15.6% \ -22.1%

* 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 12-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES TIPS BOND ETF	TIP UP Equity	US	USD	100.00%

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