

FACTSHEET - AS OF 25-Jun-2025

Solactive IoT EUR NTR VT 15% Dec 3.5% Index

DESCRIPTION

The Solactive IoT EUR NTR VT 15% Dec 3.5% Index applies a 15% volatility target overlay to the Solactive Internet of Things Selection NTR Index, which comprises 15 securities from the Technology sector.

HISTORICAL PERFORMANCE



CHARACTERISTICS

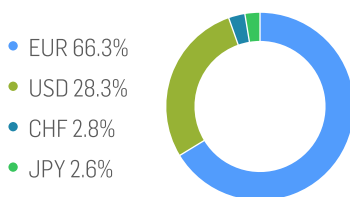
ISIN / WKN	DE000SLQQWX6 / SLQQWX	Base Value / Base Date	1000 Points / 14.04.2008
Bloomberg / Reuters	SOLITV15 Index / .SOLITV15	Last Price	2933.78
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 AM to 22:52 PM (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 14.04.2008
Index Members	16		

STATISTICS

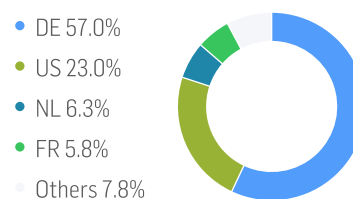
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.99%	-6.71%	-8.58%	-12.49%	-7.64%	193.38%
Performance (p.a.)						6.46%
Volatility (p.a.)	7.19%	19.79%	18.37%	17.10%	18.48%	14.46%
High	2959.00	3144.64	3472.18	3501.56	3472.18	3501.56
Low	2880.71	2740.69	2740.69	2740.69	2740.69	848.95
Sharpe Ratio*	3.49	-1.34	-1.01	-0.85	-0.93	0.31
Max. Drawdown	-1.24%	-12.85%	-21.07%	-21.73%	-21.07%	-25.73%
VaR 95 \ 99				-29.4% \ -66.0%		-23.2% \ -40.3%
CVaR 95 \ 99				-49.6% \ -101.9%		-34.2% \ -53.0%

* 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 25-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
EUR-CASH	EUR-CASH	DE	EUR	56.99%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	3.45%

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