

FACTSHEET - AS OF 21-Nov-2025

Solactive Innovation & Transformation Leaders Index NTR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSHU9 / SLOSHU	Base Value / Base Date	please insert Points / 28.10.2025
Bloomberg / Reuters	/ .SOINNOVN	Last Price	6591.44
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.01.2025
Index Members	20		

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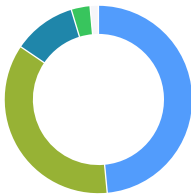
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.99%	6.93%	29.49%	21.71%	26.56%	-9.58%
Performance (p.a.)						-78.42%
Volatility (p.a.)	34.29%	29.27%	25.70%	29.27%	29.84%	33.65%
High	7407.93	7407.93	7407.93	7407.93	7407.93	7407.93
Low	6591.44	5860.65	5206.00	4029.96	4029.96	6591.44
Sharpe Ratio*	-1.41	1.00	2.61	0.69	0.95	-2.39
Max. Drawdown	-11.02%	-11.02%	-11.02%	-30.73%	-30.73%	-11.02%
VaR 95 \ 99				-48.4% \ -80.1%		-56.3% \ -56.3%
CVaR 95 \ 99				-72.3% \ -131.1%		

* 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 48.5%
- EUR 36.0%
- DKK 10.8%
- SEK 3.2%
- Others 1.4%



COMPOSITION BY COUNTRIES

- US 48.5%
- DK 10.8%
- DE 10.5%
- FR 10.4%
- Others 19.7%



TOP COMPONENTS AS OF 21-Nov-2025

Company	Ticker	Country	Currency	Index Weight (%)
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	12.82%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	12.62%
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	8.52%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	7.59%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	7.21%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	6.69%
ADYEN NV	ADYEN NA Equity	NL	EUR	6.45%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	5.39%
UCB SA	UCB BB Equity	BE	EUR	4.79%
COMMERZBANK AG	CBK GY Equity	DE	EUR	3.86%

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