

FACTSHEET - AS OF 06-Apr-2026

Solactive New World Trend Index NTR

DESCRIPTION

Solactive New World Trend Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCZ35	Base Value / Base Date	1000 Points / 31.05.2006
Bloomberg / Reuters	SOLNWTN Index/ .SOLNWTN	Last Price	605.57
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 31.05.2006
Index Members	40		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.47%	9.62%	9.81%	21.72%	10.90%	505.57%
Performance (p.a.)						9.50%
Volatility (p.a.)	11.86%	9.60%	8.07%	7.64%	9.36%	10.57%
High	606.02	612.92	612.92	612.92	612.92	612.92
Low	578.82	552.28	533.62	497.53	546.04	94.16
Sharpe Ratio*	1.48	4.50	2.35	2.64	4.95	0.72
Max. Drawdown	-3.90%	-5.56%	-5.56%	-5.56%	-5.56%	-26.10%
VaR 95 \ 99				-11.8% \ -18.4%		-15.9% \ -29.2%
CVaR 95 \ 99				-16.2% \ -22.3%		-25.0% \ -43.8%

* 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 15.2%
- EUR 14.9%
- JPY 12.9%
- CAD 12.5%
- Others 44.5%



COMPOSITION BY COUNTRIES

- GB 13.5%
- US 13.3%
- JP 12.9%
- CA 12.5%
- Others 47.8%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CLP HOLDINGS LTD	2 HK Equity	HK	HKD	9.98%
APA GROUP	APA AT Equity	AU	AUD	9.59%
IBERDROLA SA	IBE SQ Equity	ES	EUR	8.87%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBp	7.53%
CDN. UTILITIES LTD A	CU CT Equity	CA	CAD	6.02%
AAK AB	AAK SS Equity	SE	SEK	5.19%
ELECTRONIC ARTS INC	EA UW Equity	US	USD	4.80%
JAPAN TOBACCO	2914 JT Equity	JP	JPY	3.92%
HYDRO ONE LTD	H CT Equity	CA	CAD	3.38%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.99%

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