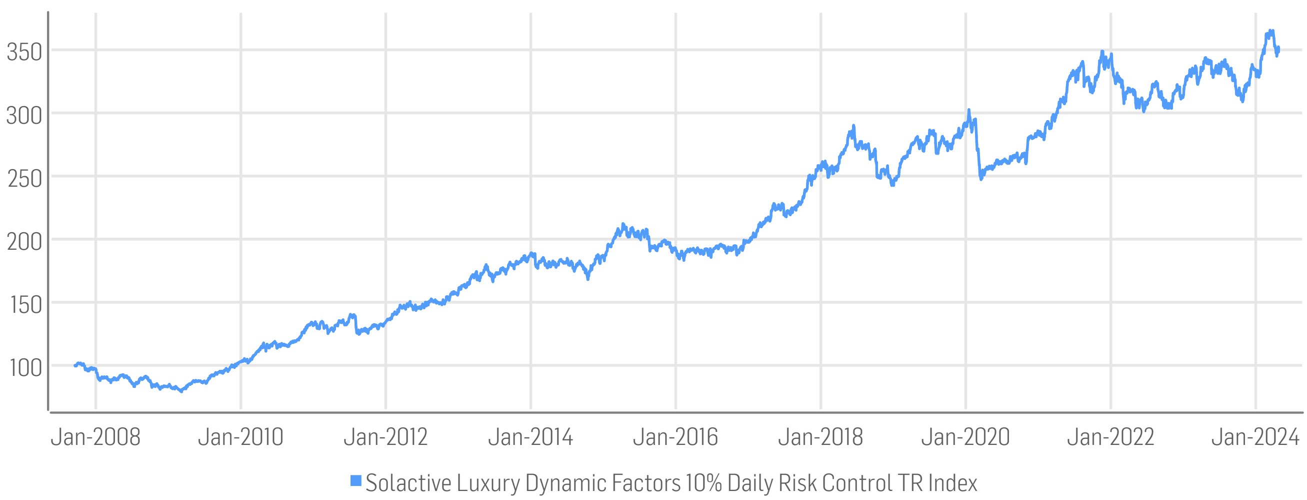
FACTSHEET - AS OF 26-Apr-2024
Solactive Luxury Dynamic Factors 10% Daily Risk Control TR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0A782	Base Value / Base Date	100 Points / 18.09.2007
Bloomberg / Reuters	SOLUX10F Index / .SOLUX10F	Last Price	351.69
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 09.10.2020
Index Members	2		

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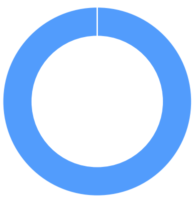
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.64%	3.05%	13.89%	3.72%	5.07%	251.69%
Performance (p.a.)						7.87%
Volatility (p.a.)	10.83%	9.18%	9.50%	9.87%	9.82%	9.94%
High	365.37	365.58	365.58	365.58	365.58	365.58
Low	344.89	342.36	310.50	308.80	328.23	79.03
Sharpe Ratio*	-3.72	0.99	2.77	-0.01	1.27	0.40
Max. Drawdown	-5.61%	-5.66%	-5.66%	-9.78%	-5.66%	-22.47%
VaR 95 \ 99				-17.1% \ -26.8%		-15.9% \ -27.6%
CVaR 95 \ 99				-22.1% \ -28.2%		-23.3% \ -35.9%

* 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).

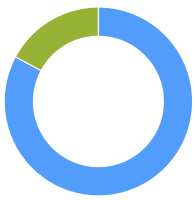
COMPOSITION BY CURRENCIES

- EUR 100.0%



COMPOSITION BY COUNTRIES

- DE 82.8%
- -- 17.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE LUXURY DYNAMIC FACTORS INDEX NTR	SOLUXDFN Index	DE	EUR	82.83%
EUR-CASH	EUR-CASH	–	EUR	17.17%

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