

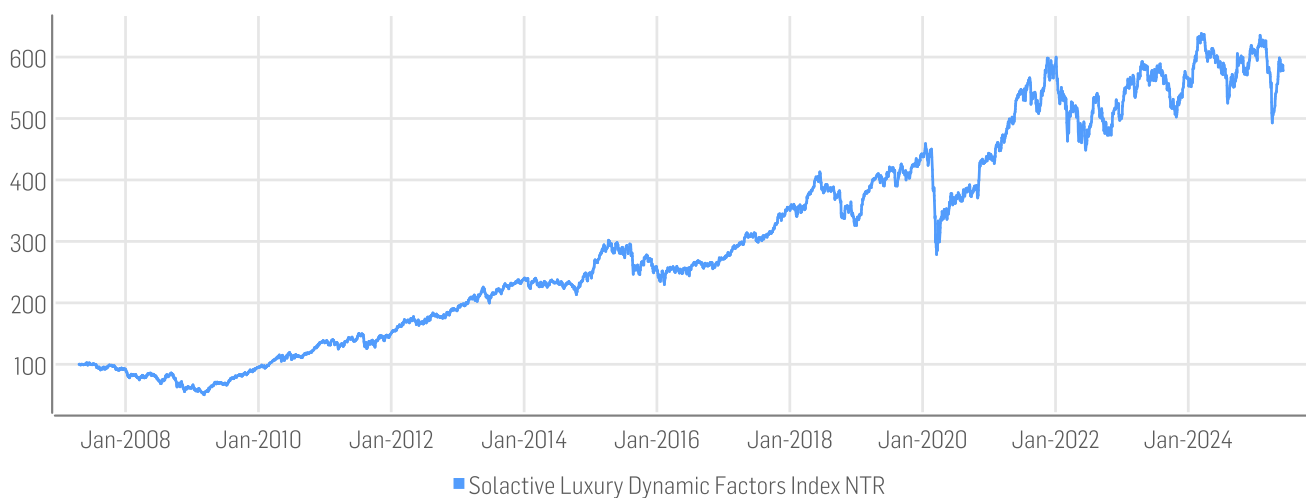
FACTSHEET - AS OF 06-Jun-2025

Solactive Luxury Dynamic Factors Index NTR

DESCRIPTION

The Solactive Luxury Dynamic Factors Index NTR aims to track securities with a very high exposure to the Luxury sector (e.g. Distilleries / Golf Courses and Country Clubs / Jewellery and Gems Production / Jewellery and Other Accessories Production / Jewellery Stores / Leather, Handbags and Luggage Goods Production / Luxury Hotels and Resorts / Premium Wear Production). The final composition comprises the 20 highest ranked securities selected according to factors such as quality, momentum and a value.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | DE000SLOAT92 / SLOAT9 | Base Value / Base Date | 100 Points / 20.04.2007 |
| Bloomberg / Reuters | SOLUXDFN Index/ .SOLUXDFN | Last Price | 578.32 |
| 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 20.04.2007 |
| Index Members | 20 | | |

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STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance | 3.91% | -3.76% | -5.20% | -2.99% | -5.37% | 478.32% |
| Performance (p.a.) | | | | | | 10.16% |
| Volatility (p.a.) | 18.08% | 22.64% | 18.29% | 17.08% | 19.26% | 18.56% |
| High | 598.62 | 598.62 | 635.47 | 635.47 | 635.47 | 638.45 |
| Low | 556.57 | 492.75 | 492.75 | 492.75 | 492.75 | 50.38 |
| Sharpe Ratio* | 3.17 | -0.73 | -0.68 | -0.30 | -0.74 | 0.43 |
| Max. Drawdown | -3.58% | -18.00% | -22.46% | -22.46% | -22.46% | -50.90% |
| VaR 95 \ 99 | | | | -25.5% \ -52.7% | | -27.9% \ -53.2% |
| CVaR 95 \ 99 | | | | -41.0% \ -73.0% | | -44.5% \ -71.4% |

* 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).

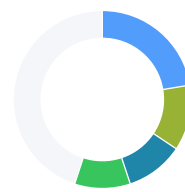
COMPOSITION BY CURRENCIES

- EUR 51.5%
- USD 13.8%
- HKD 11.1%
- DKK 10.1%
- Others 13.4%



COMPOSITION BY COUNTRIES

- FR 22.4%
- DE 12.0%
- IT 10.5%
- DK 10.1%
- Others 45.0%



TOP COMPONENTS AS OF 06-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------------------|------------------|---------|----------|------------------|
| L OREAL SA | OR FP Equity | FR | EUR | 11.54% |
| ACCOR SA | AC FP Equity | FR | EUR | 10.86% |
| PANDORA A/S | PNDORA DC Equity | DK | DKK | 10.13% |
| FERRARI NV | RACE IM Equity | NL | EUR | 9.32% |
| PORSCHE AUTOMOBIL HOLDING SE | PAH3 GY Equity | DE | EUR | 9.10% |
| MONCLER SPA | MONC IM Equity | IT | EUR | 6.39% |
| COMPAGNIE FINANCIERE RICHEMONT SA | CFR SE Equity | CH | CHF | 5.61% |
| BROWN-FORMAN CORP-CLASS B | BF/B UN Equity | US | USD | 5.40% |
| ROLLS-ROYCE HOLDING PLC | RR/ LN Equity | GB | GBp | 4.03% |
| ROYAL CARIBBEAN CRUISES LTD | RCL UN Equity | LR | USD | 3.20% |

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