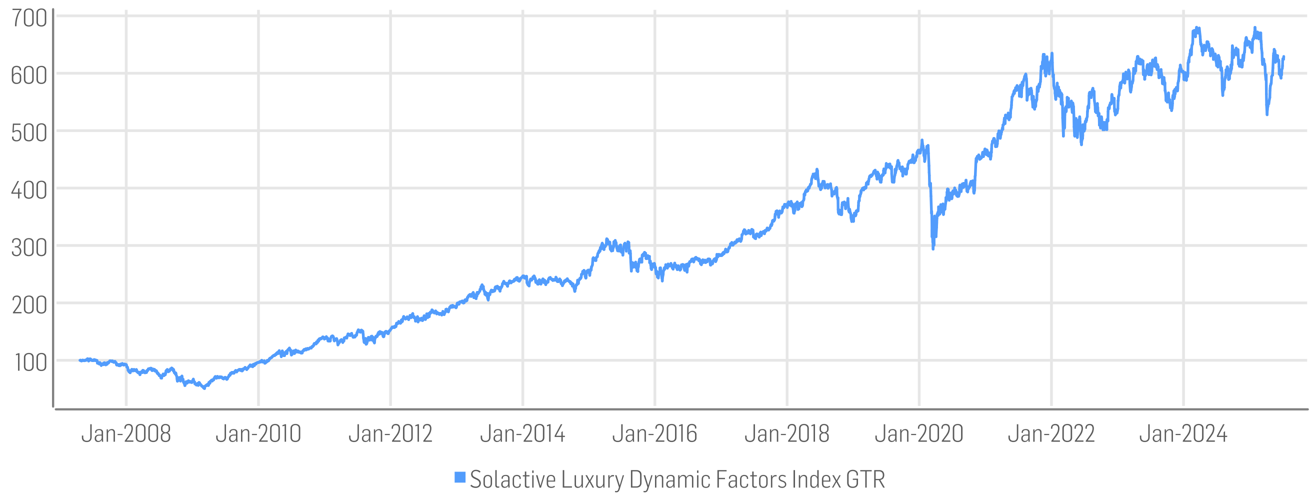
FACTSHEET - AS OF 08-Jul-2025
Solactive Luxury Dynamic Factors Index GTR

DESCRIPTION

The Solactive Luxury Dynamic Factors Index GTR 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	DE000SLOAUA2 / SLOAUA	Base Value / Base Date	100 Points / 20.04.2007
Bloomberg / Reuters	/ .SOLUXDFT	Last Price	629.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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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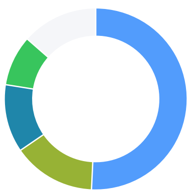
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.25%	17.04%	-3.25%	-0.28%	-3.77%	529.31%
Performance (p.a.)						10.62%
Volatility (p.a.)	16.59%	16.62%	19.16%	17.47%	18.83%	18.55%
High	629.31	641.72	680.01	680.01	680.01	680.12
Low	591.35	537.69	527.66	527.66	527.66	50.80
Sharpe Ratio*	0.87	5.26	-0.44	-0.13	-0.48	0.47
Max. Drawdown	-5.10%	-7.85%	-22.40%	-22.40%	-22.40%	-50.58%
VaR 95 \ 99				-26.2% \ -52.7%		-27.8% \ -53.1%
CVaR 95 \ 99				-41.8% \ -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 50.7%
- USD 14.7%
- HKD 12.1%
- DKK 9.0%
- Others 13.5%



COMPOSITION BY COUNTRIES

- FR 22.2%
- DE 12.0%
- IT 10.1%
- NL 9.1%
- Others 46.6%

TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
L OREAL SA	OR FP Equity	FR	EUR	11.19%
ACCOR SA	AC FP Equity	FR	EUR	11.04%
PORSCHE AUTOMOBIL HOLDING SE	PAH3 GY Equity	DE	EUR	9.07%
FERRARI NV	RACE IM Equity	NL	EUR	9.05%
PANDORA A/S	PNDORA DC Equity	DK	DKK	8.96%
MONCLER SPA	MONC IM Equity	IT	EUR	6.06%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	5.53%
BROWN-FORMAN CORP-CLASS B	BF/B UN Equity	US	USD	5.28%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	4.22%
ROYAL CARIBBEAN CRUISES LTD	RCL UN Equity	LR	USD	3.67%

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