

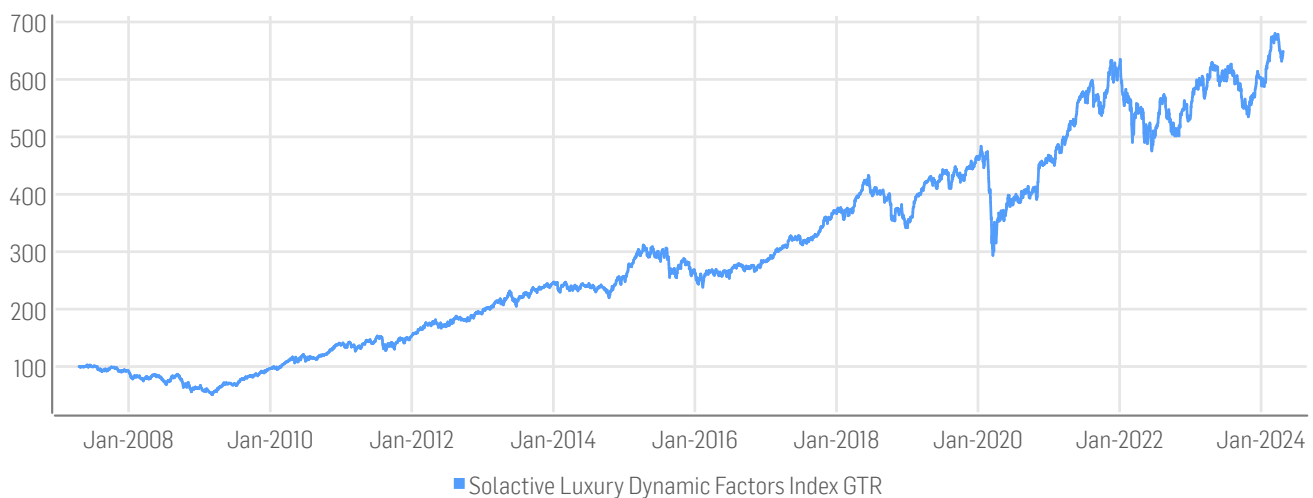
FACTSHEET - AS OF 24-Apr-2024

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	648.93
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		

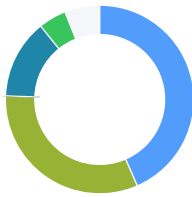
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.14%	8.12%	21.32%	5.17%	7.49%	548.93%
Performance (p.a.)						11.62%
Volatility (p.a.)	11.83%	13.01%	13.19%	14.12%	12.78%	18.69%
High	678.71	680.12	680.12	680.12	680.12	680.12
Low	631.76	600.17	534.89	534.89	587.55	50.80
Sharpe Ratio*	-3.05	2.57	3.34	0.09	1.67	0.41
Max. Drawdown	-6.92%	-7.11%	-7.11%	-14.65%	-7.11%	-50.58%
VaR 95 \ 99				-24.1% \ -38.6%		-28.2% \ -54.0%
CVaR 95 \ 99				-31.0% \ -39.1%		-44.8% \ -71.7%

* 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 43.5%
- USD 32.2%
- GBP 13.6%
- JPY 4.8%
- Others 6.0%



COMPOSITION BY COUNTRIES

- FR 30.2%
- US 23.9%
- GB 17.7%
- DE 8.7%
- Others 19.5%



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
L OREAL SA	OR FP Equity	FR	EUR	11.62%
DIAGEO PLC	DGE LN Equity	GB	GBP	11.24%
ACCOR SA	AC FP Equity	FR	EUR	10.24%
PORSCHE AUTOMOBIL HOLDING SE	PAH3 GY Equity	DE	EUR	8.70%
MARRIOTT INTERNATIONAL -CL A	MAR UW Equity	US	USD	8.15%
USS CO (TOKAI) LTD ORD	4732 JT Equity	JP	JPY	4.78%
MONCLER SPA	MONC IM Equity	IT	EUR	4.55%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.51%
INTERCONTINENTAL HOTELS GROUP PLC	IHG UN Equity	GB	USD	4.13%
KERING SA	KER FP Equity	FR	EUR	3.84%

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