

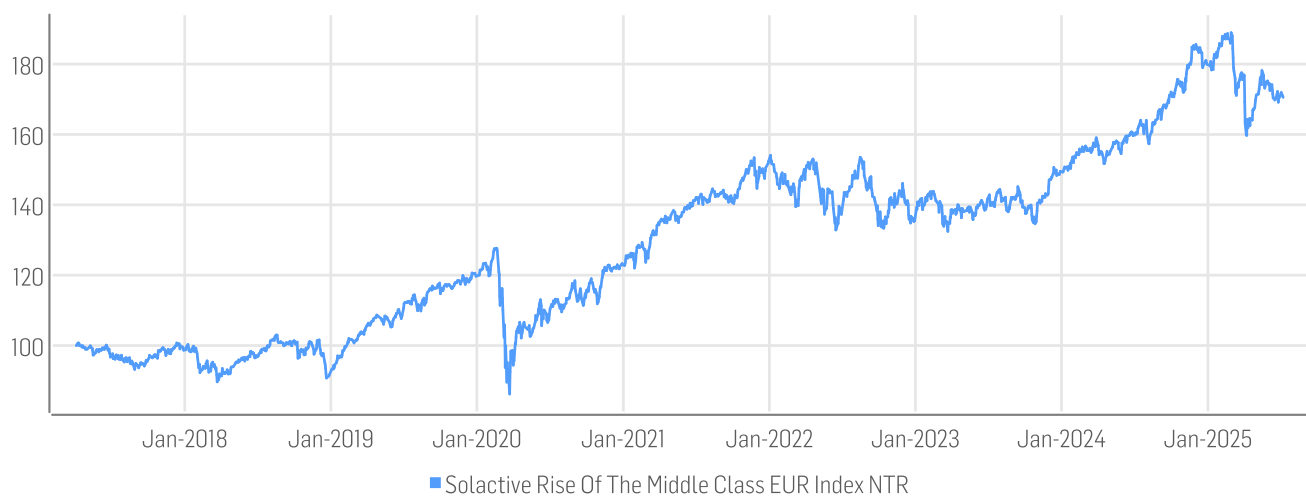
FACTSHEET - AS OF 08-Jul-2025

Solactive Rise Of The Middle Class EUR Index NTR

DESCRIPTION

Representation of securities reflecting the ascendance of the middle-class demographic. It is composed of the following index categories: Basic Goods, Communication, Discretionary Goods, Finance, Food & Beverages, and Real Estate.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOK1B	Base Value / Base Date	100 Points / 23.05.2017
Bloomberg / Reuters	SOLRISEN Index/ .SOLRISEN	Last Price	170.52
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 23.05.2017
Index Members	60		

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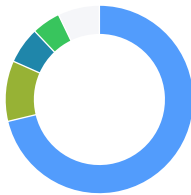
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.02%	3.78%	-5.66%	5.10%	-5.22%	74.21%
Performance (p.a.)						7.07%
Volatility (p.a.)	9.09%	13.85%	15.97%	13.59%	15.80%	15.79%
High	174.15	178.17	188.94	188.94	188.94	188.94
Low	169.15	161.88	159.75	157.34	159.75	86.22
Sharpe Ratio*	-2.64	1.03	-0.82	0.24	-0.74	0.33
Max. Drawdown	-2.87%	-5.06%	-15.45%	-15.45%	-15.45%	-32.47%
VaR 95 \ 99				-23.0% \ -37.7%		-22.2% \ -43.8%
CVaR 95 \ 99				-37.5% \ -63.5%		-39.1% \ -78.5%

* 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 71.3%
- JPY 10.4%
- EUR 6.3%
- GBp 4.9%
- Others 7.2%



COMPOSITION BY COUNTRIES

- US 69.9%
- JP 10.4%
- GB 4.9%
- CH 3.3%
- Others 11.5%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	2.19%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	2.06%
TESLA INC	TSLA UW Equity	US	USD	2.01%
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	1.99%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	1.94%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.89%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	1.87%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	1.84%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	1.84%
HITACHI LTD	6501 JT Equity	JP	JPY	1.80%

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The index is launched on 23-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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