

FACTSHEET - AS OF 20-Jun-2025

Solactive Rise Of The Middle Class EUR Index TR

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	SLOK1C	Base Value / Base Date	100 Points / 23.05.2017
Bloomberg / Reuters	/ .SOLRISET	Last Price	180.02
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 23.05.2017
Index Members	60		

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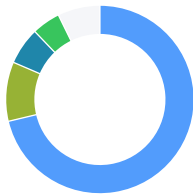
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.07%	-2.79%	-4.87%	6.74%	-5.05%	83.73%
Performance (p.a.)						7.82%
Volatility (p.a.)	10.14%	18.77%	16.07%	13.40%	16.25%	15.81%
High	185.16	188.29	199.24	199.24	199.24	199.24
Low	179.53	168.63	168.63	165.43	168.63	88.06
Sharpe Ratio*	-2.41	-0.68	-0.72	0.37	-0.76	0.37
Max. Drawdown	-3.04%	-9.99%	-15.36%	-15.36%	-15.36%	-32.43%
VaR 95 \ 99				-21.1% \ -37.7%		-22.2% \ -43.5%
CVaR 95 \ 99				-36.2% \ -63.4%		-39.2% \ -78.4%

* 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).

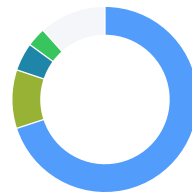
COMPOSITION BY CURRENCIES

- USD 71.3%
- JPY 10.2%
- EUR 6.4%
- GBp 4.9%
- Others 7.3%



COMPOSITION BY COUNTRIES

- US 70.0%
- JP 10.2%
- GB 4.9%
- CH 3.3%
- Others 11.6%



TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TESLA INC	TSLA UW Equity	US	USD	2.22%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	2.12%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	1.93%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	1.92%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	1.90%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	1.88%
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	1.87%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.87%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.84%
WALMART INC	WMT UN Equity	US	USD	1.81%

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