

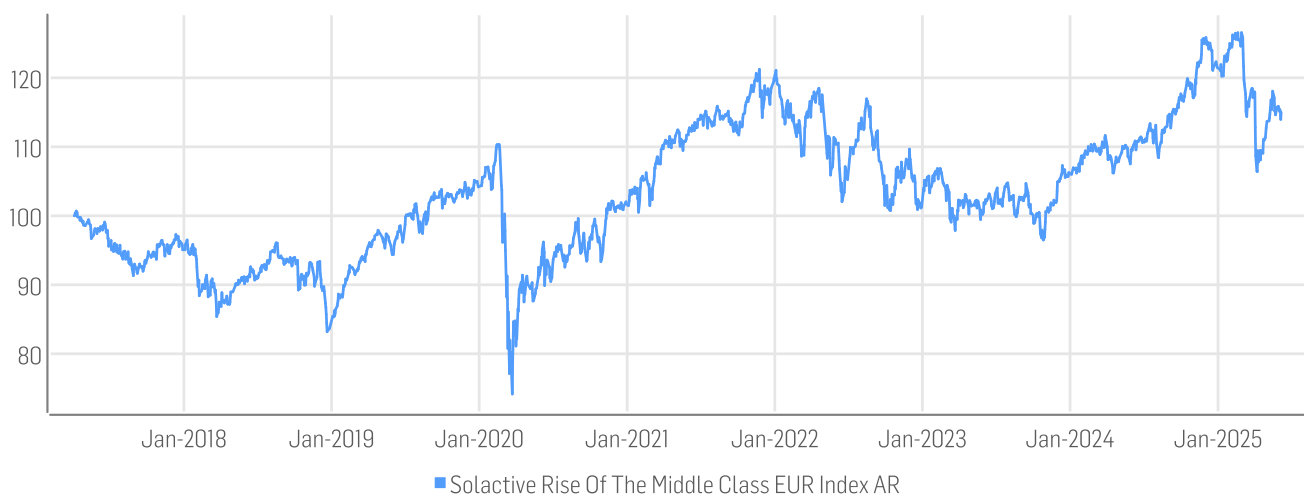
FACTSHEET - AS OF 06-Jun-2025

Solactive Rise Of The Middle Class EUR Index AR

DESCRIPTION

Solactive Rise Of The Middle Class EUR Index AR aims to track the performance of the Solactive Rise Of The Middle Class EUR Index NTR adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOK1D3 / SLOK1D	Base Value / Base Date	100.0 Points / 2017.04.05
Bloomberg / Reuters	SOLRISED Index / .SOLRISED	Last Price	114.99
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 2017.04.05
Index Members	60		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.10%	-3.48%	-8.13%	4.12%	-5.36%	14.99%
Performance (p.a.)						1.72%
Volatility (p.a.)	13.73%	19.55%	16.22%	13.35%	16.80%	15.76%
High	118.07	118.48	126.55	126.55	126.55	126.55
Low	113.74	106.41	106.41	106.41	106.41	74.17
Sharpe Ratio*	0.88	-0.80	-1.11	0.15	-0.84	-0.03
Max. Drawdown	-3.47%	-10.68%	-15.91%	-15.91%	-15.91%	-32.79%
VaR 95 \ 99				-21.9% \ -38.2%		-22.7% \ -44.0%
CVaR 95 \ 99				-36.5% \ -63.7%		-39.5% \ -79.0%

* 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 10.0%
- EUR 6.5%
- GBp 4.9%
- Others 7.3%



COMPOSITION BY COUNTRIES

- US 70.0%
- JP 10.0%
- GB 4.9%
- CH 3.5%
- Others 11.7%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	2.07%
TESLA INC	TSLA UW Equity	US	USD	2.01%
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	1.96%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	1.89%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	1.88%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	1.82%
WALMART INC	WMT UN Equity	US	USD	1.81%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	1.80%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.80%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	1.80%
HITACHI LTD	6501 JT Equity	JP	JPY	1.79%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	1.79%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	1.79%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.78%

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Company	Ticker	Country	Currency	Index Weight (%)
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.76%
TJX COMPANIES INC	TJX UN Equity	US	USD	1.75%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	1.75%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.75%
DANONE SA	BN FP Equity	FR	EUR	1.74%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.73%
UNILEVER PLC	ULVR LN Equity	GB	GBp	1.71%
EQUINIX INC	EQIX UW Equity	US	USD	1.71%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.71%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.69%
ITOCHU CORP ORD	8001 JT Equity	JP	JPY	1.68%
AT&T	T UN Equity	US	USD	1.68%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.68%
HOME DEPOT INC	HD UN Equity	US	USD	1.67%
WELLTOWER INC	WELL UN Equity	US	USD	1.66%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	1.66%
KDDI CORP (DDI) ORD	9433 JT Equity	JP	JPY	1.65%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.65%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.65%
NESTLE SA	NESN SE Equity	CH	CHF	1.65%
ALTRIA GROUP INC	MO UN Equity	US	USD	1.64%
PROGRESSIVE CORP	PGR UN Equity	US	USD	1.64%
PUBLIC STORAGE	PSA UN Equity	US	USD	1.64%
KROGER CO	KR UN Equity	US	USD	1.62%
MCDONALDS CORP	MCD UN Equity	US	USD	1.61%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.60%
CBRE GROUP INC	CBRE UN Equity	US	USD	1.60%
LOWES COS INC	LOW UN Equity	US	USD	1.60%
REALTY INCOME CORP	O UN Equity	US	USD	1.59%
DIAGEO PLC	DGE LN Equity	GB	GBp	1.59%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	1.59%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	1.58%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	1.58%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	1.56%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.56%
PROLOGIS INC	PLD UN Equity	US	USD	1.54%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	1.54%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.52%
APPLE INC	AAPL UW Equity	US	USD	1.52%
T-MOBILE US INC	TMUS UW Equity	US	USD	1.52%
CROWN CASTLE INC	CCI UN Equity	US	USD	1.52%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.51%
STARBUCKS CORP	SBUX UW Equity	US	USD	1.45%
PEPSICO INC	PEP UW Equity	US	USD	1.41%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.30%
PINDUODUO INC	PDD UW Equity	KY	USD	1.28%

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