

# Solactive Luxury Dynamic Factors 10% Daily Risk Control TR Index Monthly Report March 2026

## PERFORMANCE: HISTORICAL & SIMULATED DATA

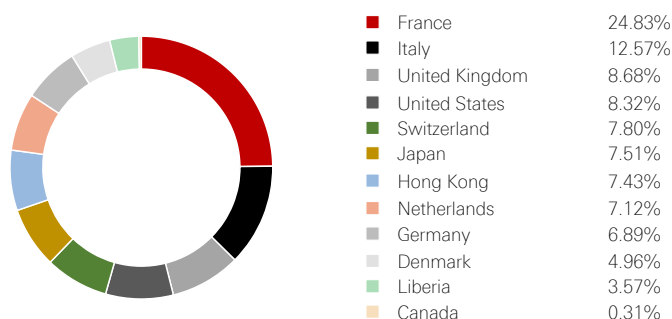


As of March 31, 2026	Index Performance
YTD Return	-4.52%
3 Year Return	-11.05%
5 Year Return	0.44%
Total Return	199.16%
1 Year Volatility	10.65%
Annualized Volatility *	10.00%

\* Data from Sep 2007 thru Mar 2026 calculated on a per annum percentage basis. See "Use of simulated returns".

Source: Solactive, HSBC, Bloomberg, from September 19, 2007 to March 31, 2026. The graph and table above sets forth the hypothetical back-tested performance of the Index from September 19, 2007 through October 09, 2020 and actual index performance thereafter through March 31, 2026. See the risk factors and "Use of Simulated Returns" herein.

## COMPOSITION BY COUNTRIES



## INDEX INFORMATION

Index Owner	Solactive AG
Currency	EUR
Volatility Target	10%
Bloomberg Ticker	SOLUX10F Index
Calculation Agent/Index Administrator	Solactive AG
Website	<a href="http://solactive.com">solactive.com</a>

## TOP COMPONENTS (AS OF MARCH 31, 2026)

Security Name	Country	Percentage Weighting
1 L OREAL SA	France	14.28%
2 MONCLER SPA	Italy	9.79%
3 COMPAGNIE FINANCIERE RICHEMONT SA	Switzerland	7.80%
4 GALAXY ENTERTAINMENT GP.	Hong Kong	7.43%
5 DAVIDE CAMPARI-MILANO NV	Netherlands	7.12%
6 HUGO BOSS AG	Germany	6.89%
7 LVMH MOET HENNESSY LOUIS VUITTON SE	France	6.67%
8 ROLLS-ROYCE HOLDINGS PLC	United Kingdom	5.72%
9 PANDORA A/S	Denmark	4.96%
10 SHISEIDO CO LTD	Japan	4.75%
11 TAPESTRY INC	United States	4.17%
12 KERING SA	France	3.88%
13 ROYAL CARIBBEAN CRUISES LTD	Liberia	3.57%
14 BURBERRY GROUP PLC	United Kingdom	2.96%
15 USS CO (TOKAI) LTD ORD	Japan	2.76%
16 POLARIS INC	United States	2.13%
17 ESTEE LAUDER COMPANIES INC	United States	2.02%
18 PRADA SPA	Italy	2.02%
19 SALVATORE FERRAGAMO SPA	Italy	0.76%
20 CANADA GOOSE HOLDINGS INC	Canada	0.31%

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## MONTHLY PERFORMANCE - HISTORICAL & SIMULATED

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Annual
2026	-3.00%	4.72%	-6.01%										-4.52%
2025	2.72%	-0.83%	-8.91%	-3.20%	3.20%	-1.43%	2.88%	1.01%	-1.07%	-1.12%	-0.23%	-1.38%	-8.61%
2024	2.28%	5.75%	0.92%	-4.56%	-0.38%	-2.73%	-2.33%	-1.03%	3.00%	-2.16%	1.28%	2.84%	2.43%
2023	5.88%	0.62%	1.14%	0.89%	-3.30%	3.23%	1.05%	-2.60%	-4.91%	-1.54%	3.64%	3.47%	7.24%
2022	-4.53%	-0.52%	-2.38%	0.14%	-2.32%	-1.40%	5.25%	-2.60%	-2.86%	0.53%	4.93%	-3.01%	-8.89%
2021	-2.40%	3.13%	3.62%	4.07%	4.76%	1.99%	1.49%	-3.24%	-2.88%	4.47%	1.40%	2.39%	19.95%
2020	-1.53%	-5.07%	-6.41%	1.82%	0.61%	0.30%	0.02%	2.00%	-0.71%	-1.37%	7.69%	2.12%	-1.24%

Source: Solactive, HSBC, Bloomberg, from September 18, 2007 to March 31, 2026. The monthly performance table sets forth the hypothetical back-tested performance of the Index from September 18, 2007 through October 09, 2020 and actual index performance thereafter through March 31, 2026. See the risk factors and "Use of Simulated Returns" herein

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