

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Luxury Dynamic Factors 10% Daily Risk Control TR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOA782	Base Value / Base Date	100 Points / 18.09.2007
Bloomberg / Reuters	SOLUX10F Index / .SOLUX10F	Last Price	300.34
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 09.10.2020
Index Members	21		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.94%	-3.87%	-6.72%	0.28%	-4.15%	200.34%
Performance (p.a.)						6.11%
Volatility (p.a.)	9.22%	11.83%	10.78%	9.57%	11.58%	10.00%
High	306.01	321.03	323.58	327.92	321.03	365.58
Low	297.05	297.05	297.05	297.05	297.05	79.03
Sharpe Ratio*	-2.51	-1.41	-1.40	-0.17	-1.44	0.42
Max. Drawdown	-3.02%	-7.47%	-8.20%	-9.41%	-7.47%	-22.47%
VaR 95 \ 99				-16.8% \ -28.2%		-16.2% \ -28.0%
CVaR 95 \ 99				-22.9% \ -31.3%		-23.7% \ -36.5%

\* 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

- EUR 70.2%
- USD 6.7%
- HKD 5.6%
- GBp 5.0%
- Others 12.4%



## COMPOSITION BY COUNTRIES

- DE 45.4%
- FR 14.5%
- IT 7.3%
- GB 5.0%
- Others 27.8%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EUR-CASH	EUR-CASH	DE	EUR	41.45%
L OREAL SA	OR FP Equity	FR	EUR	8.33%
MONCLER SPA	MONC IM Equity	IT	EUR	5.64%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	4.60%
GALAXY ENTERTAINMENT GP.	27 HK Equity	HK	HKD	4.42%
DAVIDE CAMPARI-MILANO NV	CPR IM Equity	NL	EUR	4.21%
HUGO BOSS AG	BOSS GY Equity	DE	EUR	3.92%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.91%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	3.36%
PANDORA A/S	PNDORA DC Equity	DK	DKK	2.99%

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