

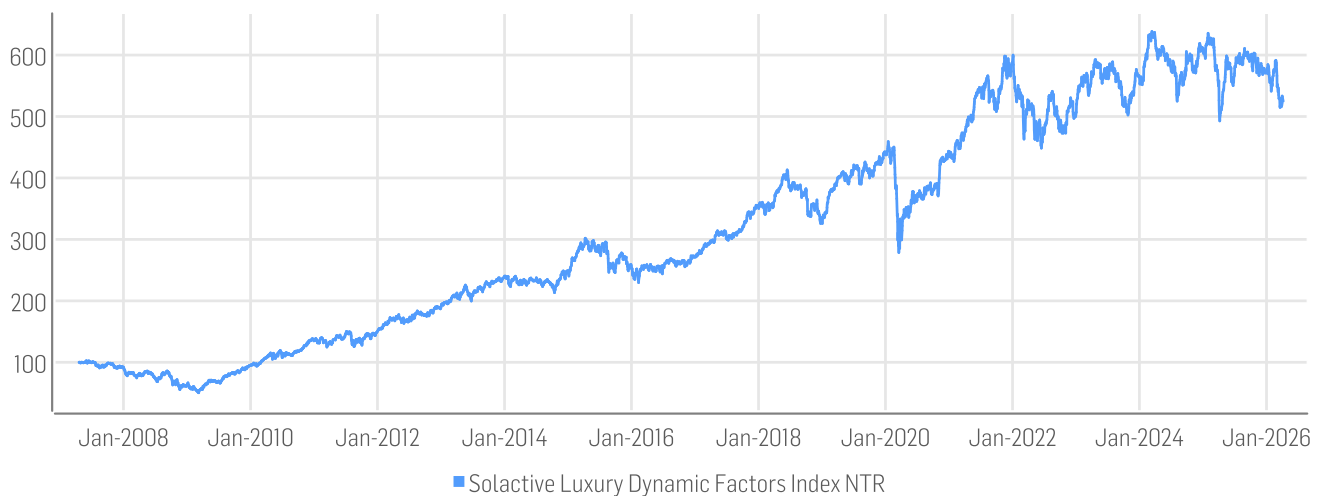
# FACTSHEET - AS OF 07-Apr-2026

## Solactive Luxury Dynamic Factors Index NTR

### DESCRIPTION

The Solactive Luxury Dynamic Factors Index NTR aims to track securities with a very high exposure to the Luxury sector (e.g. Distilleries / Golf Courses and Country Clubs / Jewellery and Gems Production / Jewellery and Other Accessories Production / Jewellery Stores / Leather, Handbags and Luggage Goods Production / Luxury Hotels and Resorts / Premium Wear Production). The final composition comprises the 20 highest ranked securities selected according to factors such as quality, momentum and a value.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOAT92 / SLOAT9	Base Value / Base Date	100 Points / 20.04.2007
Bloomberg / Reuters	SOLUXDFN Index/ .SOLUXDFN	Last Price	524.81
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 20.04.2007
Index Members	20		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.24%	-7.92%	-11.73%	3.80%	-8.25%	424.81%
Performance (p.a.)						9.14%
Volatility (p.a.)	17.50%	18.24%	16.44%	15.64%	17.81%	18.43%
High	546.58	591.48	603.25	610.81	591.48	638.45
Low	514.63	514.63	514.63	510.39	514.63	50.38
Sharpe Ratio*	-2.45	-1.67	-1.48	0.12	-1.66	0.39
Max. Drawdown	-6.10%	-12.99%	-14.69%	-15.75%	-12.99%	-50.90%
VaR 95 \ 99				-26.2% \ -37.1%		-27.8% \ -52.7%
CVaR 95 \ 99				-34.7% \ -49.0%		-44.2% \ -70.6%

\* 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).

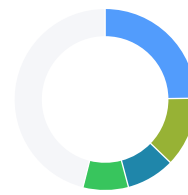
## COMPOSITION BY CURRENCIES

- EUR 49.1%
- USD 11.5%
- HKD 9.5%
- GBp 8.6%
- Others 21.2%



## COMPOSITION BY COUNTRIES

- FR 24.8%
- IT 12.4%
- GB 8.6%
- US 8.1%
- Others 46.1%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
L OREAL SA	OR FP Equity	FR	EUR	14.23%
MONCLER SPA	MONC IM Equity	IT	EUR	9.64%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	7.85%
GALAXY ENTERTAINMENT GP.	27 HK Equity	HK	HKD	7.54%
DAVIDE CAMPARI-MILANO NV	CPR IM Equity	NL	EUR	7.19%
HUGO BOSS AG	BOSS GY Equity	DE	EUR	6.69%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	6.67%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	5.73%
PANDORA A/S	PNDORA DC Equity	DK	DKK	5.10%
SHISEIDO CO LTD	4911 JT Equity	JP	JPY	5.05%

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