

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

## Monthly Report March 2024

### PERFORMANCE: HISTORICAL & SIMULATED DATA

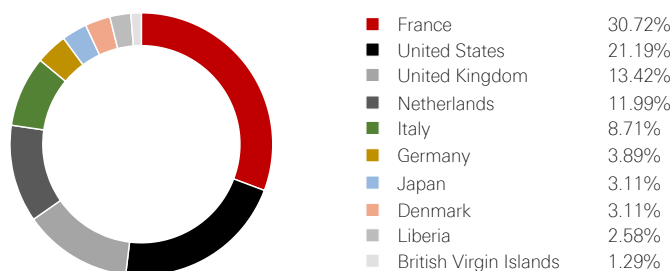


Source: Solactive, HSBC, Bloomberg, from September 19, 2007 to March 28, 2024. The graph and table above sets forth the hypothetical back-tested performance of the Index from September 19, 2007 through October 09, 2020 and actual index performance thereafter through March 28, 2024. See the risk factors and "Use of Simulated Returns" herein.

As of March 28, 2024	Index Performance
YTD Return	9.16%
3 Year Return	22.67%
5 Year Return	33.98%
Total Return	265.37%
1 Year Volatility	9.62%
Annualized Volatility *	9.93%

\* Data from Sep 2007 thru Mar 2024 calculated on a per annum percentage basis. See "Use of simulated returns".

### 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 28, 2024)

	Security Name	Country	Percentage Weighting
1	FERRARI NV	Netherlands	11.99%
2	L OREAL SA	France	10.86%
3	DIAGEO PLC	United Kingdom	10.86%
4	ACCOR SA	France	8.83%
5	MARRIOTT INTERNATIONAL -CL A	United States	7.40%
6	LVMH MOET HENNESSY LOUIS VUITTON SE	France	6.54%
7	MONCLER SPA	Italy	6.43%
8	TOLL BROTHERS INC	United States	4.92%
9	KERING SA	France	4.49%
10	HUGO BOSS AG	Germany	3.89%
11	TAPESTRY INC	United States	3.45%
12	USS CO (TOKAI) LTD ORD	Japan	3.11%
13	PANDORA A/S	Denmark	3.11%
14	COTY INC-CL A	United States	3.01%
15	ROYAL CARIBBEAN CRUISES LTD	Liberia	2.58%
16	ROLLS-ROYCE HOLDING PLC	United Kingdom	2.56%
17	PVH CORP	United States	2.40%
18	PRADA SPA	Italy	1.60%
19	CAPRI HOLDINGS LTD	British Virgin Islands	1.29%
20	SALVATORE FERRAGAMO SPA	Italy	0.68%

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## MONTHLY PERFORMANCE - HISTORICAL & SIMULATED

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Annual
2024	2.28%	5.75%	0.92%										9.16%
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%
2019	3.66%	3.25%	3.37%	3.00%	-3.92%	3.97%	0.19%	-1.12%	-0.27%	0.70%	2.50%	1.06%	17.32%
2018	0.39%	-0.53%	0.96%	4.84%	4.22%	-2.98%	-0.55%	-0.28%	-0.69%	-6.52%	0.72%	-3.10%	-3.98%

Source: Solactive, HSBC, Bloomberg, from September 18, 2007 to March 28, 2024. 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 28, 2024. See the risk factors and "Use of Simulated Returns" herein

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