

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Luxury 2021 Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

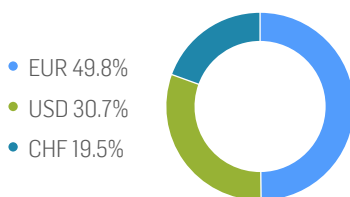
ISIN / WKN	DE000SL0D6W1 / SL0D6W	Base Value / Base Date	1000 Points / 30.12.2015
Bloomberg / Reuters	- / .SOLUX21P	Last Price	3404.72
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.12.2015
Index Members	10		

## STATISTICS

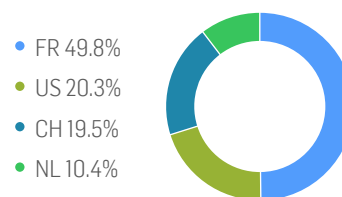
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.01%	4.04%	13.32%	-5.95%	3.48%	240.47%
Performance (p.a.)						15.86%
Volatility (p.a.)	13.64%	13.25%	15.95%	16.70%	16.42%	19.95%
High	3531.55	3622.39	3622.39	3629.31	3622.39	3693.98
Low	3350.19	3276.58	3014.73	3004.63	3055.92	900.19
Sharpe Ratio*	-2.56	1.02	1.57	-0.60	0.44	0.60
Max. Drawdown	-5.14%	-7.51%	-10.01%	-17.21%	-7.51%	-31.33%
VaR 95 \ 99				-27.1% \ -46.1%		-30.5% \ -54.0%
CVaR 95 \ 99				-38.7% \ -51.5%		-46.8% \ -76.9%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
FERRARI NV	RACE UN Equity	NL	USD	10.39%
L OREAL SA	OR FP Equity	FR	EUR	10.35%
APPLE INC	AAPL UW Equity	US	USD	10.35%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	10.19%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	9.98%
ESTEE LAUDER COMPANIES INC	EL UN Equity	US	USD	9.96%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	9.87%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	9.75%
SWATCH GROUP AG	UHR SE Equity	CH	CHF	9.73%
KERING SA	KER FP Equity	FR	EUR	9.43%

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