

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Luxury 2021 Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0D6Y7 / SL0D6Y	Base Value / Base Date	1000 Points / 30.12.2015
Bloomberg / Reuters	- / .SOLUX21T	Last Price	3849.02
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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		

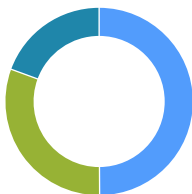
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.69%	4.44%	14.04%	-4.74%	4.00%	284.90%
Performance (p.a.)						17.58%
Volatility (p.a.)	14.02%	13.36%	15.97%	16.72%	16.45%	19.96%
High	3979.60	4082.45	4082.45	4082.45	4082.45	4105.43
Low	3775.30	3690.05	3386.39	3375.04	3441.42	901.73
Sharpe Ratio*	-2.30	1.15	1.67	-0.52	0.54	0.68
Max. Drawdown	-5.13%	-7.52%	-9.90%	-16.76%	-7.52%	-31.28%
VaR 95 \ 99				-26.8% \ -46.1%		-30.0% \ -54.0%
CVaR 95 \ 99				-38.5% \ -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).

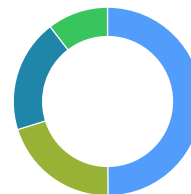
## COMPOSITION BY CURRENCIES

- EUR 49.9%
- USD 30.7%
- CHF 19.4%



## COMPOSITION BY COUNTRIES

- FR 49.9%
- US 20.2%
- CH 19.4%
- NL 10.4%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
L OREAL SA	OR FP Equity	FR	EUR	10.48%
FERRARI NV	RACE UN Equity	NL	USD	10.42%
APPLE INC	AAPL UW Equity	US	USD	10.32%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	10.16%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	9.95%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	9.93%
ESTEE LAUDER COMPANIES INC	EL UN Equity	US	USD	9.93%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	9.72%
SWATCH GROUP AG	UHR SE Equity	CH	CHF	9.69%
KERING SA	KER FP Equity	FR	EUR	9.40%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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