

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Skincare and Cosmetics Index NTR

### DESCRIPTION

Representation of securities active in the field of skincare and beauty products as well as related sectors which are a relevant part of the skincare supply chain.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOETB4 / SLOETB	Base Value / Base Date	100 Points / 11.11.2021
Bloomberg / Reuters	/ .SKINCARN	Last Price	85.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 11.11.2021
Index Members	25		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.87%	3.61%	19.55%	-6.48%	1.47%	-14.44%
Performance (p.a.)						-6.16%
Volatility (p.a.)	15.06%	12.71%	13.65%	14.17%	12.98%	18.53%
High	90.01	90.01	90.01	91.49	90.01	100.34
Low	83.10	81.92	72.02	71.57	80.18	67.76
Sharpe Ratio*	-2.88	0.80	2.81	-0.84	-0.06	-0.62
Max. Drawdown	-7.68%	-7.68%	-7.68%	-21.77%	-7.68%	-32.47%
VaR 95 \ 99				-25.9% \ -36.7%		-29.8% \ -45.3%
CVaR 95 \ 99				-31.1% \ -40.9%		-40.6% \ -57.7%

\* 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

- USD 48.2%
- EUR 14.9%
- KRW 14.6%
- GBP 7.6%
- Others 14.7%



## COMPOSITION BY COUNTRIES

- US 48.2%
- KR 14.6%
- GB 7.6%
- FR 7.5%
- Others 22.1%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
HIMS & HERS HEALTH INC	HIMS UN Equity	US	USD	5.85%
ELF BEAUTY INC	ELF UN Equity	US	USD	5.71%
BATH & BODY WORKS INC	BBWI UN Equity	US	USD	5.52%
ESTEE LAUDER COMPANIES INC	EL UN Equity	US	USD	4.39%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	4.19%
INTL FLAVORS & FRAGRANCES	IFF UN Equity	US	USD	4.12%
CHURCH & DWIGHT CO INC	CHD UN Equity	US	USD	4.07%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	4.00%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.95%
KAO CORP	4452 JT Equity	JP	JPY	3.91%

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