

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Luxury Selection TR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

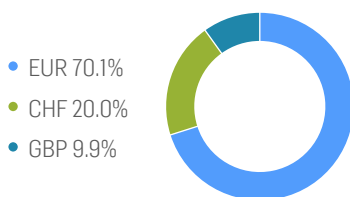
|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLOG5R0 / SLOG5R | Base Value / Base Date | 2277.51 Points / 19.01.2023            |
| Bloomberg / Reuters | null / .SOLSTR        | Last Price             | 2281.75                                |
| Index Calculator    | null                  | Dividends              | Reinvested                             |
| Index Type          |                       | Calculation            | 09:00 to 22:50 (CET), every 15 seconds |
| Index Currency      | EUR                   | History                | Available daily back to 19.01.2023     |
| Index Members       | 10                    |                        |  |

## STATISTICS

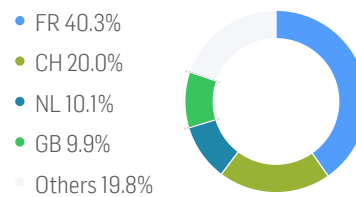
| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -4.00%  | 4.08%   | 10.32%  | -11.06%         | 3.96%   | 0.19%           |
| Performance (p.a.) |         |         |         |                 |         | 0.15%           |
| Volatility (p.a.)  | 15.64%  | 14.29%  | 18.44%  | 19.02%          | 18.35%  | 19.15%          |
| High               | 2376.74 | 2444.88 | 2444.88 | 2609.49         | 2444.88 | 2621.19         |
| Low                | 2247.49 | 2201.29 | 2023.95 | 2023.95         | 2023.95 | 2023.95         |
| Sharpe Ratio*      | -2.75   | 0.96    | 0.98    | -0.80           | 0.48    | -0.20           |
| Max. Drawdown      | -5.44%  | -8.07%  | -11.36% | -22.44%         | -8.07%  | -22.79%         |
| VaR 95 \ 99        |         |         |         | -32.3% \ -50.0% |         | -32.3% \ -49.5% |
| CVaR 95 \ 99       |         |         |         | -43.6% \ -54.4% |         | -44.2% \ -52.9% |

\* 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 (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| KERING SA                           | KER FP Equity  | FR      | EUR      | 10.17%           |
| HERMES INTERNATIONAL SCA            | RMS FP Equity  | FR      | EUR      | 10.08%           |
| FERRARI NV                          | RACE IM Equity | NL      | EUR      | 10.06%           |
| COMPAGNIE FINANCIERE RICHEMONT SA   | CFR SE Equity  | CH      | CHF      | 10.03%           |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity   | FR      | EUR      | 10.03%           |
| L OREAL SA                          | OR FP Equity   | FR      | EUR      | 10.00%           |
| SWATCH GROUP AG                     | UHR SE Equity  | CH      | CHF      | 9.94%            |
| BURBERRY GROUP PLC                  | BRBY LN Equity | GB      | GBP      | 9.92%            |
| DR ING HC F PORSCHE AG              | P911 GY Equity | DE      | EUR      | 9.89%            |
| MONCLER SPA                         | MONC IM Equity | IT      | EUR      | 9.87%            |

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