

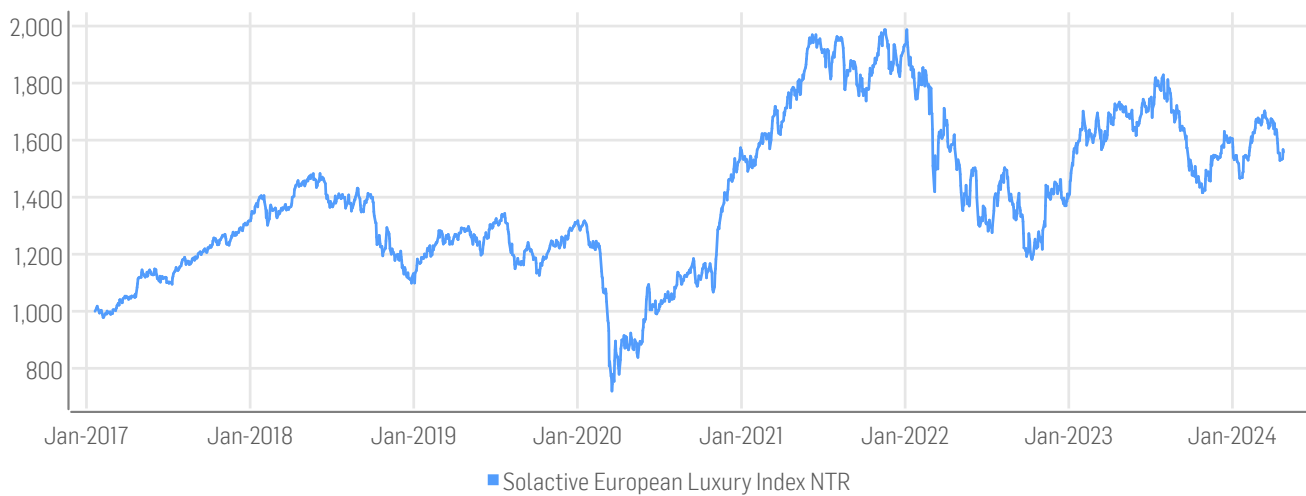
FACTSHEET - AS OF 24-Apr-2024

Solactive European Luxury Index NTR

DESCRIPTION

Representation of European securities that have business operations in the luxury industry.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHW5	Base Value / Base Date	1000 Points / 06.01.2017
Bloomberg / Reuters	/ .SOLELUXN	Last Price	1558.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 06.01.2017
Index Members	25		

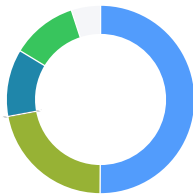
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.59%	4.66%	10.06%	-9.65%	-2.94%	55.82%
Performance (p.a.)						6.30%
Volatility (p.a.)	17.13%	15.75%	17.10%	17.85%	15.85%	22.61%
High	1675.12	1702.53	1702.53	1828.90	1702.53	1987.13
Low	1528.63	1488.85	1415.78	1415.74	1466.30	720.11
Sharpe Ratio*	-3.25	0.95	0.94	-0.85	-0.90	0.04
Max. Drawdown	-8.75%	-10.21%	-10.21%	-22.59%	-10.21%	-51.44%
VaR 95 \ 99				-32.6% \ -41.1%		-34.1% \ -66.6%
CVaR 95 \ 99				-37.3% \ -43.7%		-53.6% \ -93.2%

* 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 50.1%
- GBP 22.0%
- CHF 11.6%
- USD 11.3%
- Others 5.0%



COMPOSITION BY COUNTRIES

- FR 25.4%
- GB 18.1%
- IT 17.7%
- NL 13.2%
- Others 25.6%



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TODS SPA	TOD IM Equity	IT	EUR	5.20%
PRADA SPA	1913 HK Equity	IT	HKD	5.03%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	4.76%
FERRARI NV	RACE IM Equity	NL	EUR	4.58%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.52%
ERMENEGILDO ZEGNA HOLDITALIA	ZGN UN Equity	NL	USD	4.38%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	4.33%
ACCOR SA	AC FP Equity	FR	EUR	4.33%
PLAYA HOTELS & RESORTS NV	PLYA UW Equity	NL	USD	4.27%
COATS GROUP PLC	COA LN Equity	GB	GBP	4.22%

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