

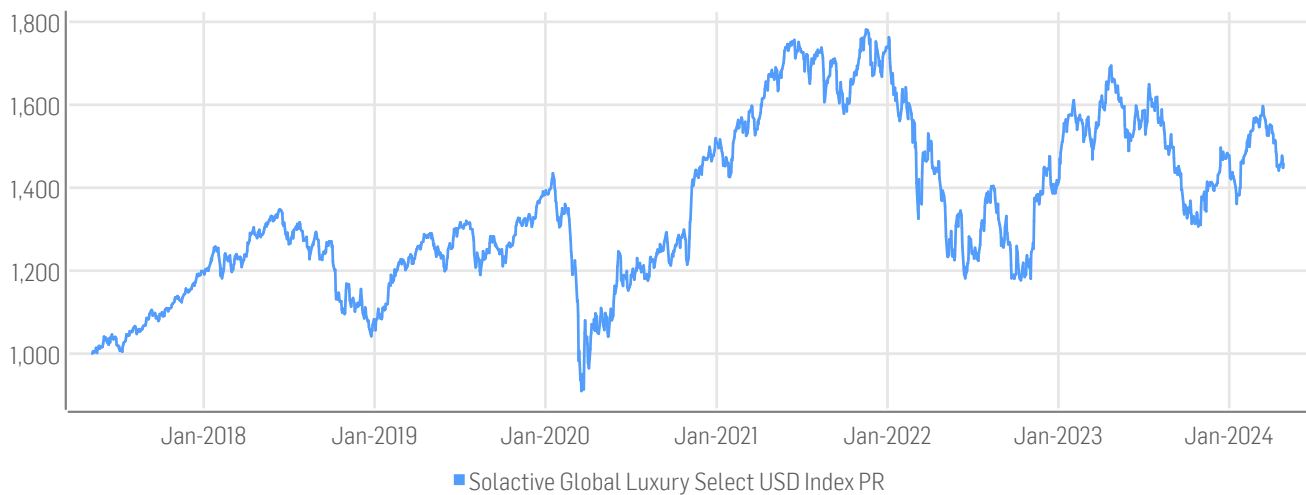
FACTSHEET - AS OF 26-Apr-2024

Solactive Global Luxury Select USD Index PR

DESCRIPTION

Representation of securities from the global luxury sector. This includes companies active in the premium segment of the Travel and Leisure, Premium Ware and Apparel, Luxury Good and Premium Consumer Goods Market.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---------------------------------------------|
| ISIN / WKN | SLOKKV | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SOLGLXYP | Last Price | 1457.72 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2017 |
| Index Members | 45 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -5.69% | -0.25% | 11.54% | -11.75% | -1.37% | 45.77% |
| Performance (p.a.) | | | | | | 5.56% |
| Volatility (p.a.) | 13.32% | 12.27% | 16.69% | 17.02% | 15.08% | 19.38% |
| High | 1551.92 | 1596.99 | 1596.99 | 1651.84 | 1596.99 | 1781.29 |
| Low | 1441.58 | 1441.58 | 1310.43 | 1306.89 | 1361.08 | 909.96 |
| Sharpe Ratio* | -4.23 | -0.52 | 1.17 | -1.01 | -0.63 | 0.01 |
| Max. Drawdown | -7.11% | -9.73% | -9.73% | -20.88% | -9.73% | -36.59% |
| VaR 95 \ 99 | | | | -28.5% \ -44.2% | | -29.7% \ -55.3% |
| CVaR 95 \ 99 | | | | -38.1% \ -47.8% | | -46.5% \ -74.3% |

* 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 48.9%
- USD 23.9%
- CHF 8.5%
- GBP 7.6%
- Others 11.2%



COMPOSITION BY COUNTRIES

- FR 39.2%
- US 22.1%
- CH 8.5%
- GB 7.6%
- Others 22.6%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 10.69% |
| L OREAL SA | OR FP Equity | FR | EUR | 9.00% |
| COMPAGNIE FINANCIERE RICHEMONT SA | CFR SE Equity | CH | CHF | 7.62% |
| HERMES INTERNATIONAL SCA | RMS FP Equity | FR | EUR | 7.24% |
| DIAGEO PLC | DGE LN Equity | GB | GBP | 6.54% |
| ESTEE LAUDER COMPANIES INC | EL UN Equity | US | USD | 5.71% |
| FERRARI NV | RACE IM Equity | NL | EUR | 5.63% |
| ESSILORLUXOTTICA | EL FP Equity | FR | EUR | 4.86% |
| KERING SA | KER FP Equity | FR | EUR | 3.63% |
| PERNOD RICARD SA | RI FP Equity | FR | EUR | 3.48% |

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