

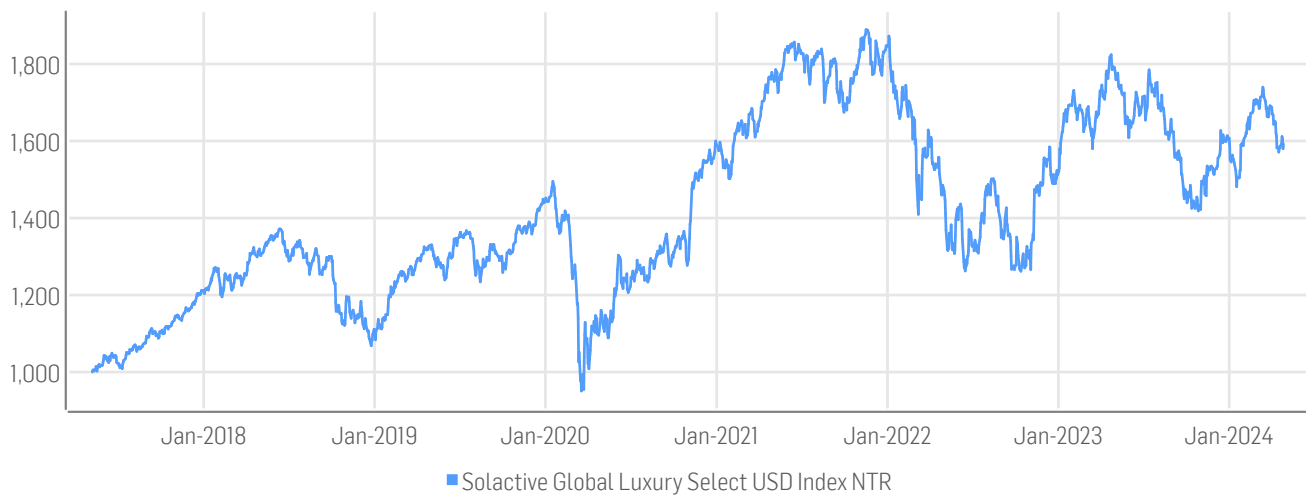
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global Luxury Select USD Index NTR

### 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	SLOKKW	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOLGLXYN Index/ .SOLGLXYN	Last Price	1592.23
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 08.05.2017
Index Members	45		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.49%	0.12%	12.26%	-10.68%	-0.96%	59.22%
Performance (p.a.)						6.90%
Volatility (p.a.)	13.52%	12.32%	16.71%	17.03%	15.10%	19.38%
High	1691.47	1739.91	1739.91	1785.04	1739.91	1889.36
Low	1571.21	1571.21	1422.21	1418.37	1481.16	950.74
Sharpe Ratio*	-4.07	-0.39	1.26	-0.95	-0.55	0.08
Max. Drawdown	-7.11%	-9.70%	-9.70%	-20.54%	-9.70%	-36.42%
VaR 95 \ 99				-28.5% \ -44.2%		-29.6% \ -55.3%
CVaR 95 \ 99				-38.1% \ -47.8%		-46.4% \ -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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