

STOXX® EUROPE LUXURY 10 INDEX

Index description

The STOXX Europe Luxury 10 index aims to select 10 companies that are positively exposed to European luxury goods. This includes companies involved in luxury/fashion accessories, cosmetics/other care products and high-class vehicles. These businesses are expected to benefit from the demand for luxury goods.

FactSet Revere (RBICS) data allow for a detailed breakdown of revenue sources of eligible companies, helping the index methodology select those with substantial exposure to the targeted theme.

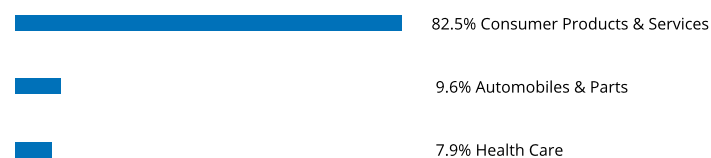
Key facts

- » Index allows targeted investment in the European luxury industry.
- » FactSet Revere data allows detailed and accurate revenue breakdown of eligible companies.

Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe Luxury 10 Index | N/A | 12,963.6 | 1296.4 | 1136.4 | 2710.5 | 110.8 | 20.9 | 0.9 | 10.5 |
| STOXX Europe 600 Industry Consumer Discretionary Index | 2,226.3 | 1,299.6 | 15.5 | 5.7 | 211.3 | 1.0 | 16.3 | 0.1 | 3.5 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|------|------|------|-------|--------------------------------------|-----|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Europe Luxury 10 Index | -4.9 | 19.7 | 35.8 | 98.8 | 101.4 | N/A | N/A | 36.1 | 26.0 | 15.2 |
| STOXX Europe 600 Industry Consumer Discretionary Index | -4.4 | 15.7 | 15.1 | 45.4 | 22.0 | N/A | N/A | 15.3 | 13.4 | 4.1 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe Luxury 10 Index | 22.0 | 22.3 | 24.9 | 25.7 | 25.6 | N/A | N/A | 1.1 | 0.9 | 0.6 |
| STOXX Europe 600 Industry Consumer Discretionary Index | 15.2 | 17.7 | 20.9 | 21.9 | 22.8 | N/A | N/A | 0.6 | 0.5 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe Luxury 10 Index | 0.9 | 0.9 | 0.9 | 0.9 | 0.9 | 11.8 | 8.7 | 9.4 | 10.1 | 10.2 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe Luxury 10 Index | 1.3 | 1.2 | 1.1 | 1.1 | 1.0 | -0.4 | 1.0 | 1.8 | 1.1 | 1.0 |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

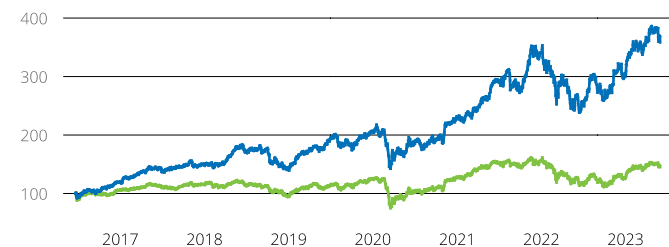
(EUR, price), all data as of May 31, 2023

STOXX INDICES

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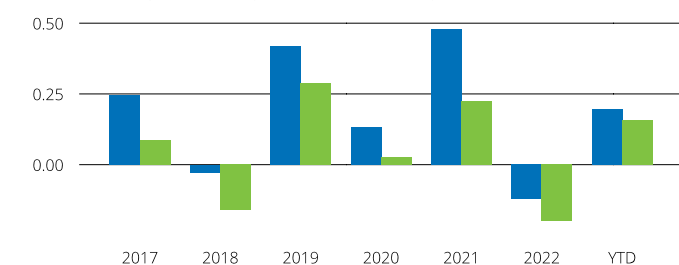
Fundamentals (for last 12 months)

| Index | Price/earnings incl. negative | | Price/earnings excl. negative | | Price/ book | Dividend yield (%) ³ | Price/ sales | Price/ cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| STOXX Europe Luxury 10 Index | 31.4 | 25.0 | 31.4 | 25.0 | 5.8 | 1.6 | 4.9 | 26.6 |
| STOXX Europe 600 Industry Consumer Discretionary Index | 16.4 | 13.5 | 14.1 | 12.9 | 2.2 | 2.4 | 1.0 | 17.5 |

Performance and annual returns⁴

— STOXX® Europe Luxury 10 Index

— STOXX® Europe 600 Industry Consumer Discretionary Index



■ STOXX® Europe Luxury 10 Index

■ STOXX® Europe 600 Industry Consumer Discretionary Index

Methodology

The parent index of the STOXX Europe Luxury 10 Index is the STOXX Europe Total Market Index. The index applies liquidity, volatility, size and ICB subsectors screens. Furthermore, companies belonging to a defined set of countries and subsectors that derive more than 50% of their most recent total annual revenue from sectors linked to the luxury trend are highlighted as potential index components. It is a free-float market cap weighted index considering a luxury multiplier with a 20% cap per constituent. The index is reviewed annually in June.

The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH1187488890 | STXLUXGR | STXLUXGR INDEX | .STXLUXGR |
| Net Return EUR | CH1187488882 | STXLUXR | STXLUXR INDEX | .STXLUXR |
| Price EUR | CH1187488874 | STXLUXP | STXLUXP INDEX | .STXLUXP |
| Gross Return USD | CH1187488866 | STXLUXGV | | .STXLUXGV |
| Net Return USD | CH1187488858 | STXLUXV | | .STXLUXV |
| Price USD | CH1187488841 | STXLUXL | | .STXLUXL |

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

| | |
|--------------------------|---|
| Weighting | Free-float market cap considering a luxury multiplier |
| Cap factor | 0.2 |
| No. of components | 10 |
| Review frequency | Annual in June |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 09:00:00 18:00:00 |
| Base value/base date | 1000 as of Jun. 20, 2016 |
| History | Available since Jun. 20, 2016 |
| Inception date | May. 13, 2022 |

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jun. 20, 2016 to May 31, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------|------------------------------|----------------|-------------------|
| HERMES INTERNATIONAL | Consumer Products & Services | France | 20.91 |
| CIE FINANCIERE RICHEMONT | Consumer Products & Services | Switzerland | 20.78 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 20.06 |
| Kering | Consumer Products & Services | France | 11.28 |
| FERRARI | Automobiles & Parts | Italy | 9.64 |
| ESSILORLUXOTTICA | Health Care | France | 7.89 |
| MONCLER | Consumer Products & Services | Italy | 4.33 |
| BURBERRY | Consumer Products & Services | Great Britain | 3.16 |
| CHRISTIAN DIOR | Consumer Products & Services | France | 1.09 |
| BRUNELLO CUCINELLI | Consumer Products & Services | Italy | 0.86 |

⁵ Based on the composition as of May 31, 2023
