

# 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.

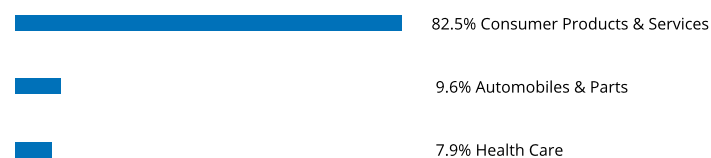
## Key facts

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

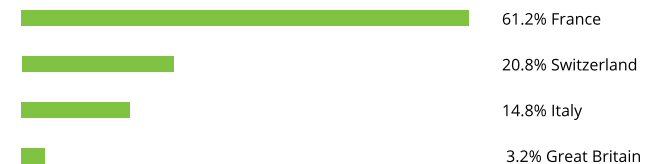
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Luxury 10 Index	N/A	13,820.4	1382.0	1211.5	2889.7	118.2	20.9	0.9	10.5
STOXX Europe 600 Industry Consumer Discretionary Index	2,373.3	1,385.4	16.5	6.1	225.2	1.0	16.3	0.1	3.5

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Luxury 10 Index	-7.8	20.4	36.7	96.6	93.7	N/A	N/A	37.0	25.5	14.3
STOXX Europe 600 Industry Consumer Discretionary Index	-7.0	17.3	17.0	47.1	22.0	N/A	N/A	17.1	13.8	4.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe Luxury 10 Index	23.7	26.2	30.2	28.9	27.9	N/A	N/A	0.9	0.8	0.5
STOXX Europe 600 Industry Consumer Discretionary Index	16.8	21.9	26.8	25.3	25.4	N/A	N/A	0.5	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Luxury 10 Index	0.9	1.0	1.0	0.9	0.9	11.7	8.6	9.4	10.1	10.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Luxury 10 Index	1.3	1.1	1.1	1.1	1.0	-0.8	0.8	1.7	1.0	0.9

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

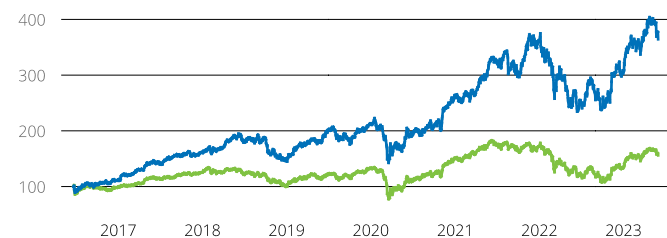
(USD, net return), all data as of May 31, 2023

## STOXX INDICES

## STOXX® EUROPE LUXURY 10 INDEX

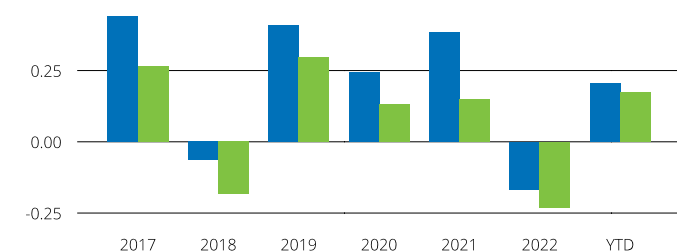
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	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 returns<sup>4</sup>

— 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](http://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](http://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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Jun. 20, 2016 to May 31, 2023

## STOXX® EUROPE LUXURY 10 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
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

<sup>5</sup> Based on the composition as of May 31, 2023

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