

STOXX EUROPE LUXURY 10

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

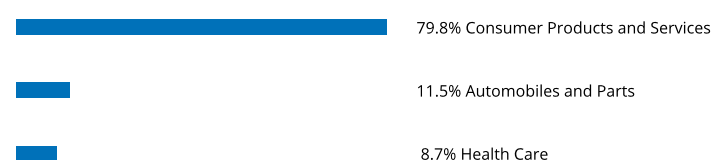
»Index allows targeted investment in the European luxury industry.

»FactSet Revere data allows detailed and accurate revenue breakdown of eligible companies.

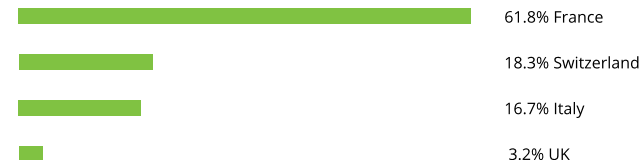
Descriptive statistics

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	N/A	9,814.6	981.5	992.0	2012.9	84.4	20.5	0.9	10.5
STOXX Europe 600 Industry Consumer Discretionary	2,430.2	1,419.8	16.7	6.8	220.4	1.8	15.5	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	-7.6	19.2	35.5	72.2	83.6	N/A	N/A	35.8	20.0	13.1
STOXX Europe 600 Industry Consumer Discretionary	-6.9	28.5	29.0	24.1	18.9	N/A	N/A	29.3	7.5	3.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Luxury 10	N/A	N/A	28.8	28.8	28.2	N/A	N/A	0.9	0.6	0.4
STOXX Europe 600 Industry Consumer Discretionary	N/A	N/A	24.6	24.9	25.5	N/A	N/A	0.9	0.3	0.1
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Luxury 10	1.0	1.0	1.0	0.9	0.9	5.5	8.4	8.9	10.0	10.2
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Luxury 10	1.2	1.2	1.1	1.1	1.0	-1.5	0.3	0.6	1.2	0.9

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

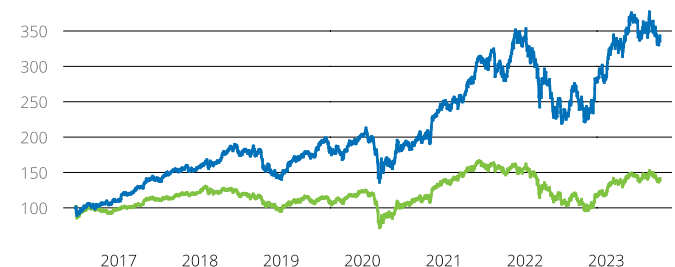
(USD, price), all data as of Aug. 31, 2023

THEME INDICES

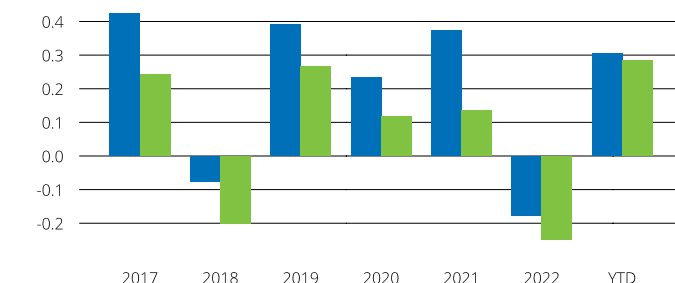
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Fundamentals (for last 12 months)

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	29.5	24.7	29.5	24.7	5.6	1.6	4.7	27.7
STOXX Europe 600 Industry Consumer Discretionary	15.2	13.3	13.3	12.8	2.3	2.7	1.0	-1.0

Performance and annual returns⁴

— STOXX Europe Luxury 10 — STOXX Europe 600 Industry Consumer Discretionary



■ STOXX Europe Luxury 10 ■ STOXX Europe 600 Industry Consumer Discretionary

Versions and symbols

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

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

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

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 Aug. 31, 2023

(USD, price), all data as of Aug. 31, 2023

THEME INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
HERMES INTERNATIONAL	Consumer Products and Services	France	20.51
LVMH MOET HENNESSY	Consumer Products and Services	France	19.64
CIE FINANCIERE RICHEMONT	Consumer Products and Services	Switzerland	18.26
Kering	Consumer Products and Services	France	11.79
FERRARI	Automobiles and Parts	Italy	11.48
ESSILORLUXOTTICA	Health Care	France	8.73
MONCLER	Consumer Products and Services	Italy	4.35
BURBERRY	Consumer Products and Services	UK	3.25
CHRISTIAN DIOR	Consumer Products and Services	France	1.13
BRUNELLO CUCINELLI	Consumer Products and Services	Italy	0.86

⁵ Based on the composition as of Aug. 31, 2023