

FACTSHEET - AS OF 22-Feb-2024

Europe US Qualité Long Exposure

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA1LL5 / SLA1LL	Base Value / Base Date	1000 Points / 23.06.2005
Bloomberg / Reuters	EUQUSUNL Index / .EUQUSUNL	Last Price	1714.99
Index Calculator	Solactive AG	Dividends	not included
Index Type	Equity Index	Calculation	08:30am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 23.06.2005
Index Members	38		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.30%	4.03%	4.42%	-3.93%	2.23%	71.50%
Performance (p.a.)						2.93%
Volatility (p.a.)	7.82%	7.37%	8.47%	9.10%	8.24%	14.45%
High	1714.99	1714.99	1715.13	1802.22	1714.99	1837.23
Low	1676.45	1634.34	1586.75	1586.75	1659.83	833.12
Sharpe Ratio*	3.58	1.83	0.62	-0.87	1.44	-0.07
Max. Drawdown	-1.40%	-2.90%	-7.48%	-11.96%	-2.90%	-43.65%
VaR 95 \ 99				-16.3% \ -22.2%		-22.2% \ -42.8%
CVaR 95 \ 99				-20.1% \ -24.5%		-35.2% \ -60.6%

* 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 51.7%
- USD 21.2%
- GBP 13.1%
- DKK 5.3%
- Others 8.7%



COMPOSITION BY COUNTRIES

- US 17.5%
- DE 14.6%
- GB 13.1%
- FR 10.9%
- Others 43.9%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
CARLSBERG AS CLASS B	CARLB DC Equity	DK	DKK	4.45%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.44%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	4.25%
OMV AG	OMV AV Equity	AT	EUR	4.14%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.13%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	4.10%
PIONEER NATURAL RESOURCES CO	PXD UN Equity	US	USD	4.06%
TIETOEVRV OYJ	TIETO FH Equity	FI	EUR	4.05%
ALTRIA GROUP INC	MO UN Equity	US	USD	4.03%
ORANGE SA	ORA FP Equity	FR	EUR	4.03%
GENERAL MILLS INC	GIS UN Equity	US	USD	4.03%
SWISSCOM AG	SCMN SE Equity	CH	CHF	3.92%
PFIZER INC	PFE UN Equity	US	USD	3.87%

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Company	Ticker	Country	Currency	Index Weight (%)
VODAFONE GROUP PLC	VOD LN Equity	GB	GBP	3.77%
AMCOR PLC	AMCR UN Equity	JE	USD	3.75%
ENI SPA	ENI IM Equity	IT	EUR	3.66%
KESKO OYJ CLASS B	KESKOB FH Equity	FI	EUR	3.54%
VOLKSWAGEN AG	VOW GY Equity	DE	EUR	3.48%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBP	3.35%
EQUINOR ASA	EQNR NO Equity	NO	NOK	3.26%
JDE PEETS BV	JDEP NA Equity	NL	EUR	2.72%
CARREFOUR SA	CA FP Equity	FR	EUR	2.66%
SODEXO SA	SW FP Equity	FR	EUR	2.52%
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ Equity	ES	EUR	2.01%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	1.85%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	1.64%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	1.62%
SNAP-ON INC	SNA UN Equity	US	USD	1.09%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	1.06%
PRADA SPA	1913 HK Equity	IT	HKD	1.01%
PLUXEE INTERNATIONAL SAS	PLX FP Equity	NL	EUR	0.91%
AP MOLLER MAERSK AS CLASS B	MAERSKB DC Equity	DK	DKK	0.88%
BAYER AG	BAYN GY Equity	DE	EUR	0.84%
YARA INTERNATIONAL ASA	YAR NO Equity	NO	NOK	0.47%
INTERNATIONAL PAPER CO	IP UN Equity	US	USD	0.41%
CONAGRA BRANDS INC	CAG UN Equity	US	USD	0.00%
AP MOLLER MAERSK A/S ORD A	MAERSKA DC Equity	DK	DKK	0.00%
PACCAR INC	PCAR UW Equity	US	USD	0.00%

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