

# 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

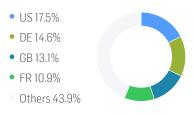
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.30%	4.03%	4.42%	-3.93%	2.23%	71.50%
Performance (p.a.)						2.93%
Volatility (p.a.)	7.82%	7.37%	8.47%	9.10%	8.24%	14.45%
High	1714.99	1714.99	1715.13	1802.22	1714.99	1837.23
Low	1676.45	1634.34	1586.75	1586.75	1659.83	833.12
Sharpe Ratio*	3.58	1.83	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**



# **COMPOSITION BY COUNTRIES**



# 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%
TIETOEVRY 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	СН	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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