

FACTSHEET - AS OF 23-Oct-2020

Europe US Qualité Long Exposure

HISTORICAL PERFORMANCE



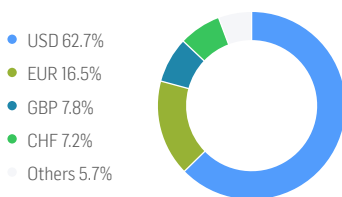
CHARACTERISTICS

ISIN / WKN	DE000SLA1LL5 / SLA1LL	Base Value / Base Date	1000 Points / 23.06.2005
Bloomberg / Reuters	EUQUSUNL Index / .EUQUSUNL	Last Price	1362.18
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	33		

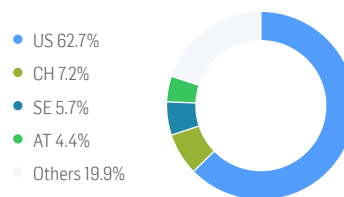
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.35%	-1.32%	3.40%	-12.35%	-15.64%	36.22%
Performance (p.a.)	-	-	-	-	-	2.04%
Volatility (p.a.)	10.32%	12.15%	14.88%	26.67%	28.93%	15.11%
High	1406.52	1406.52	1425.37	1709.07	1709.07	1837.23
Low	1357.44	1347.37	1301.99	1081.58	1081.58	833.12
Sharpe Ratio	0.47	-0.39	0.51	-0.45	-0.64	0.17
Max. Drawdown	-3.17%	-4.05%	-5.61%	-36.72%	-36.72%	-43.65%
VaR 95 \ 99				-44.8% \ -124.3%		-23.0% \ -44.1%
CVaR 95 \ 99				-80.9% \ -158.8%		-37.2% \ -64.4%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 23-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
ENTERPRISE PRODUCTS PARTNERS	EPD UN Equity	US	USD	4.47%
EVERGY INC	EVRG UN Equity	US	USD	4.46%
WIENERBERGER AG	WIE AV Equity	AT	EUR	4.41%
CONAGRA BRANDS INC	CAG UN Equity	US	USD	4.36%
KELLOGG CO	K UN Equity	US	USD	4.25%
POLYMETAL INTERNATIONAL PLC	POLY LN Equity	JE	GBP	4.18%
KEURIG DR PEPPER INC	KDP UW Equity	US	USD	4.18%
GENERAL MILLS INC	GIS UN Equity	US	USD	4.16%
NATURGY ENERGY GROUP SA	NTGY SQ Equity	ES	EUR	4.13%
TARGET CORP	TGT UN Equity	US	USD	4.13%
HEWLETT PACKARD ENTERPRISE COMPANY	HPE UN Equity	US	USD	4.06%
VOLKSWAGEN AG	VOW GY Equity	DE	EUR	4.00%
TERNA SPA	TRN IM Equity	IT	EUR	3.98%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	3.96%
LONZA GROUP AG	LONN SE Equity	CH	CHF	3.95%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	3.94%

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Company	Ticker	Country	Currency	Index Weight (%)
CLOROX COMPANY	CLX UN Equity	US	USD	3.87%
MERCK & CO. INC.	MRK UN Equity	US	USD	3.76%
GILEAD SCIENCES INC	GILD UN Equity	US	USD	3.75%
DOMINOS PIZZA INC	DPZ UN Equity	US	USD	3.71%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	3.68%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	3.65%
CITRIX SYSTEMS INC	CTXS UN Equity	US	USD	3.58%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.29%
MONDELEZ INTERNATIONAL INC	MDLZ UN Equity	US	USD	1.79%
GETINGE AB CLASS B	GETIB SS Equity	SE	SEK	1.75%
ELI LILLY & CO	LLY UN Equity	US	USD	0.55%
AVAST PLC	AVST LN Equity	GB	GBP	0.00%
NETCOMPANY GROUP AS	NETC DC Equity	DK	DKK	0.00%
QUALCOMM INC	QCOM UN Equity	US	USD	0.00%
MICROSOFT CORP	MSFT UN Equity	US	USD	0.00%
PAYCHEX INC	PAYX UN Equity	US	USD	0.00%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	0.00%

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