

FACTSHEET - AS OF 17-Jan-2025

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	1751.65
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		

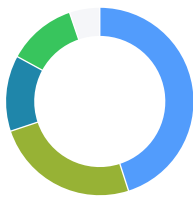
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.07%	-0.97%	2.55%	4.49%	2.10%	75.17%
Performance (p.a.)						2.91%
Volatility (p.a.)	7.96%	8.79%	9.73%	9.03%	9.46%	14.25%
High	1751.65	1764.91	1773.81	1783.96	1751.65	1837.23
Low	1703.65	1703.65	1636.65	1636.65	1703.65	833.12
Sharpe Ratio*	3.19	-0.77	0.24	0.18	5.63	-0.00
Max. Drawdown	-1.55%	-3.68%	-5.06%	-8.26%	-1.55%	-43.65%
VaR 95 \ 99				-15.1% \ -25.1%		-21.7% \ -42.4%
CVaR 95 \ 99				-22.9% \ -37.5%		-34.7% \ -60.0%

* 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).

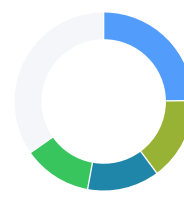
COMPOSITION BY CURRENCIES

- EUR 45.0%
- USD 24.8%
- GBp 13.0%
- SEK 11.9%
- Others 5.2%



COMPOSITION BY COUNTRIES

- US 24.8%
- FR 15.0%
- GB 13.0%
- DE 12.4%
- Others 34.7%



TOP COMPONENTS AS OF 17-Jan-2025

Company	Ticker	Country	Currency	Index Weight (%)
ORLEN SA	PKN PW Equity	PL	PLN	4.39%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	4.20%
ORANGE SA	ORA FP Equity	FR	EUR	4.18%
VOLKSWAGEN AG PEF	VOW3 GY Equity	DE	EUR	4.16%
BOUYGUES SA	EN FP Equity	FR	EUR	4.14%
VOLKSWAGEN AG	VOW GY Equity	DE	EUR	4.14%
EXELON CORP	EXC UW Equity	US	USD	4.13%
FREENET AG	FNTN GY Equity	DE	EUR	4.11%
ITALGAS SPA	IG IM Equity	IT	EUR	4.04%
DOMINION ENERGY INC	D UN Equity	US	USD	4.03%
FORTUM OYJ	FORTUM FH Equity	FI	EUR	4.00%
VERALLIA SASU	VRLA FP Equity	FR	EUR	4.00%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBp	3.97%
AXFOOD AB	AXFO SS Equity	SE	SEK	3.91%
AENA SME SA	AENA SQ Equity	ES	EUR	3.91%

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Company	Ticker	Country	Currency	Index Weight (%)
GSK PLC	GSK LN Equity	GB	GBP	3.88%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	3.87%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	3.86%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	3.84%
AT&T	T UN Equity	US	USD	3.82%
ALTRIA GROUP INC	MO UN Equity	US	USD	3.78%
KRAFT HEINZ CO/THE	KHC UW Equity	US	USD	3.76%
SSAB (SSAB SWEDISH STEEL) AB ORD B	SSABB SS Equity	SE	SEK	3.75%
LA FRANCAISE DES JEUX SAEM	FDJ FP Equity	FR	EUR	2.62%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	1.34%
ROYAL VOPAK NV	VPK NA Equity	NL	EUR	1.17%
HERSHEY CO/THE	HSY UN Equity	US	USD	0.76%
INFRASTRUTTURE WIRELESS ITALIANE SPA	INW IM Equity	IT	EUR	0.68%
SALMAR ASA	SALM NO Equity	NO	NOK	0.52%
WILLIAMS COS INC	WMB UN Equity	US	USD	0.52%
SWISSCOM AG	SCMN SE Equity	CH	CHF	0.30%
DEXCOM INC	DXCM UW Equity	US	USD	0.19%
VALLOUREC SA	VK FP Equity	FR	EUR	0.04%

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