

FACTSHEET - AS OF 26-Sep-2024

Solactive Quality of Life Select 40 Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2F63 / SLA2F6	Base Value / Base Date	1000 Points / 11.08.2016
Bloomberg / Reuters	SOLQLIFE Index / .SOLQLIFE	Last Price	1525.62
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 24.07.2006
Index Members	40		

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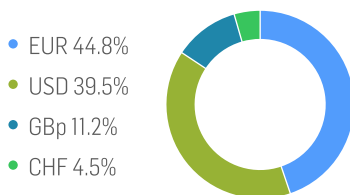
Solactive Quality of Life Select 40 Index

STATISTICS

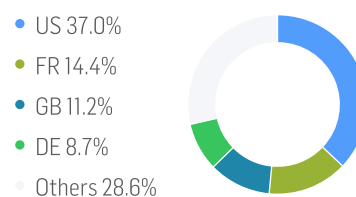
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.01%	4.91%	3.47%	14.32%	10.68%	52.56%
Performance (p.a.)						5.34%
Volatility (p.a.)	6.89%	9.10%	8.59%	8.32%	8.01%	13.37%
High	1536.36	1536.36	1536.36	1536.36	1536.36	1536.36
Low	1510.43	1430.86	1419.13	1272.68	1378.40	858.16
Sharpe Ratio*	1.38	1.99	0.44	1.34	1.40	0.14
Max. Drawdown	-1.28%	-4.78%	-4.78%	-6.30%	-4.78%	-34.62%
VaR 95 \ 99				-11.9% \ -22.3%		-18.9% \ -38.7%
CVaR 95 \ 99				-19.8% \ -35.7%		-32.6% \ -63.9%

* 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 26-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	5.23%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	4.37%
AGEAS SA NV	AGS BB Equity	BE	EUR	4.29%
KLEPIERRE SA	LI FP Equity	FR	EUR	4.07%
AENA SME SA	AENA SQ Equity	ES	EUR	3.89%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	3.73%
MEDIOBANCA SPA	MB IM Equity	IT	EUR	3.44%
AVIVA PLC	AV/ LN Equity	GB	GBp	3.40%
NN GROUP NV	NN NA Equity	NL	EUR	3.34%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	3.23%

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