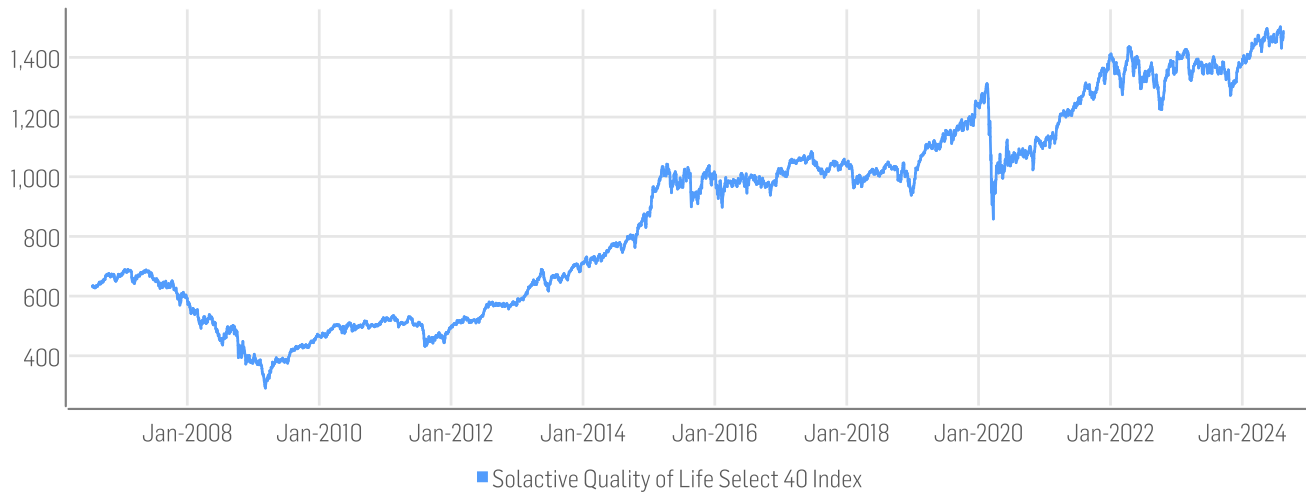


# FACTSHEET - AS OF 16-Aug-2024

## 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	1487.48
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		

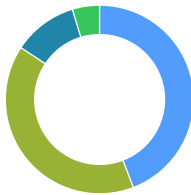
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.20%	-0.64%	4.81%	10.25%	7.91%	48.75%
Performance (p.a.)						5.08%
Volatility (p.a.)	12.34%	9.67%	8.59%	8.49%	8.26%	13.44%
High	1502.67	1502.67	1502.67	1502.67	1502.67	1502.67
Low	1430.86	1430.86	1419.13	1272.68	1378.40	858.16
Sharpe Ratio*	-0.50	-0.64	0.74	0.79	1.11	0.11
Max. Drawdown	-4.78%	-4.78%	-4.78%	-8.11%	-4.78%	-34.62%
VaR 95 \ 99				-12.8% \ -22.3%		-19.3% \ -39.6%
CVaR 95 \ 99				-20.2% \ -35.7%		-32.9% \ -65.1%

\* 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 44.2%
- USD 40.1%
- GBp 11.1%
- CHF 4.7%



## COMPOSITION BY COUNTRIES

- US 37.7%
- FR 13.9%
- GB 11.1%
- DE 9.1%
- Others 28.3%



## TOP COMPONENTS AS OF 16-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	5.59%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	4.41%
AGEAS SA NV	AGS BB Equity	BE	EUR	4.04%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.73%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	3.73%
AENA SME SA	AENA SQ Equity	ES	EUR	3.52%
AVIVA PLC	AV/ LN Equity	GB	GBp	3.49%
NN GROUP NV	NN NA Equity	NL	EUR	3.44%
MEDIOBANCA SPA	MB IM Equity	IT	EUR	3.36%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	3.16%

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The index is launched on 11-Aug-2016. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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