

# FACTSHEET - 24.08.2017

## Solactive Quality of Life Select 40 Index

### DESCRIPTION

### HISTORICAL PERFORMANCE\*



### CHARACTERISTICS

ISIN / WKN	DE000SLA2F63 / SLA2F6	Base Value / Base Date	1000 Points / 11.08.2016
Bloomberg / Reuters	SOLQLIFE Index / .SOLQLIFE	Last Price	1013.31
Index Calculator	Solactive AG	52W High	1084.55
Index Type	Developed Markets	52W Low	938.16
Index Currency	EUR	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Members	40	History	Available daily back to 24.07.2006
Dividends	Not included (Price index)		



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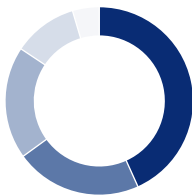
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### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.4%	-4.0%	-3.6%	3.0%	0.3%	1.3%
Performance (p.a.)	-16.3%	-15.4%	-7.1%	3.0%	0.4%	1.3%
Volatility (p.a.)	7.8%	8.5%	7.0%	8.5%	7.5%	8.9%
High	1031.94	1084.55	1084.55	1084.55	1084.55	1084.55
Low	1009.35	1009.35	1009.35	938.16	999.86	938.16
Sharpe Ratio	-2.04	-1.77	-0.97	0.37	0.08	0.17
Max. Drawdown	-2.2%	-6.9%	-6.9%	-6.9%	-6.9%	-6.9%
VaR 95 \ 99				-14.5%\-22.9%		-14.9%\-26.7%
CVaR 95 \ 99				-20.4%\-25.3%		-22.3%\-30.0%

### Composition by Currencies

- USD 43.3%
- EUR 21.7%
- GBP 19.3%
- CHF 11.1%
- Others 4.6%



### Composition by Countries

- US 40.0%
- GB 19.3%
- CH 11.1%
- DE 8.8%
- Others 20.8%



### TOP COMPONENTS AS OF

Ticker	Currency	Country	Company	Weight
TWX UN Equity	USD	US	TIME WARNER INC	4.66%
BDEV LN Equity	GBP	GB	BARRATT DEVELOPMENTS PLC	4.30%
SKY LN Equity	GBP	GB	SKY PLC	4.06%
ZURN VX Equity	CHF	CH	ZURICH INSURANCE GROUP AG	3.97%
LGEN LN Equity	GBP	GB	LEGAL & GENERAL GROUP PLC ORD	3.82%
SREN VX Equity	CHF	CH	SWISS RE AG	3.53%
DAI GY Equity	EUR	DE	DAIMLER	3.46%
SEBA SS Equity	SEK	SE	SKANDINAVISKA ENSKILDA BANKEN AB	3.30%
SAMPO FH Equity	EUR	FI	SAMPO OYJ	3.20%



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For more information, please visit [www.solactive.com](http://www.solactive.com).

\* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

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