

FACTSHEET - AS OF 22-Feb-2024

Europe US Selection Long Exposure

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0YP1 / SLA0YP	Base Value / Base Date	1000 Points / 07.04.2015
Bloomberg / Reuters	EUUSUNL Index / .EUUSUNL	Last Price	603.78
Index Calculator	Solactive AG	Dividends	not included (Price return)
Index Type	Price Return	Calculation	08:00am to 22:30pm (CET), end of day
Index Currency	EUR	History	Available daily back to 07.04.2015
Index Members	45		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.18%	4.09%	6.11%	-1.63%	3.48%	-40.67%
Performance (p.a.)						-5.71%
Volatility (p.a.)	6.47%	6.64%	7.16%	8.27%	7.14%	14.78%
High	603.78	603.78	603.78	613.75	603.78	1031.00
Low	590.87	575.28	563.77	558.74	583.46	522.53
Sharpe Ratio*	4.05	2.07	1.24	-0.67	3.03	-0.65
Max. Drawdown	-1.30%	-1.99%	-4.57%	-8.96%	-1.99%	-49.32%
VaR 95 \ 99				-14.9% \ -22.1%		-22.6% \ -42.7%
CVaR 95 \ 99				-18.8% \ -23.0%		-37.5% \ -68.8%

* 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 29.8%
- USD 24.3%
- GBP 24.0%
- CHF 13.3%
- Others 8.7%



COMPOSITION BY COUNTRIES

- GB 24.8%
- US 23.5%
- CH 13.3%
- FR 9.4%
- Others 29.0%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	5.48%
CAIXABANK SA	CABK SQ Equity	ES	EUR	5.28%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	5.10%
ORANGE SA	ORA FP Equity	FR	EUR	4.97%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	4.91%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	4.85%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.84%
BRISTOL-MYERS SQUIBB CO	BMV UN Equity	US	USD	4.66%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	4.63%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBP	4.42%
ENGIE SA	ENGI FP Equity	FR	EUR	4.38%
EQUINOR ASA	EQNR NO Equity	NO	NOK	4.02%
ABBVIE INC	ABBV UN Equity	US	USD	3.69%

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Company	Ticker	Country	Currency	Index Weight (%)
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBP	3.59%
COCA-COLA CO/THE	KO UN Equity	US	USD	3.50%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	3.32%
UNILEVER PLC	ULVR LN Equity	GB	GBP	3.06%
SGS SA	SGSN SE Equity	CH	CHF	2.97%
COMPASS GROUP PLC	CPG LN Equity	GB	GBP	2.93%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	2.88%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	2.83%
NETFLIX INC	NFLX UW Equity	US	USD	2.77%
PFIZER INC	PFE UN Equity	US	USD	2.39%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.05%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	1.49%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.40%
NVIDIA CORP	NVDA UW Equity	US	USD	0.99%
COCA-COLA EUROPACIFIC PARTNERS PLC	CCEP UW Equity	GB	USD	0.79%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	0.75%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	0.56%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	0.47%
NESTLE SA	NESN SE Equity	CH	CHF	0.00%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	0.00%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	0.00%
AVIVA PLC	AV/ LN Equity	GB	GBP	0.00%
MICROSOFT CORP	MSFT UW Equity	US	USD	0.00%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	0.00%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	0.00%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	0.00%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	0.00%
PEPSICO INC	PEP UW Equity	US	USD	0.00%
AT&T	T UN Equity	US	USD	0.00%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	0.00%
SANOFI SA	SAN FP Equity	FR	EUR	0.00%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	0.00%

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