

FACTSHEET - AS OF 22-Feb-2024

Europe US Selection Short Exposure

HISTORICAL PERFORMANCE



CHARACTERISTICS

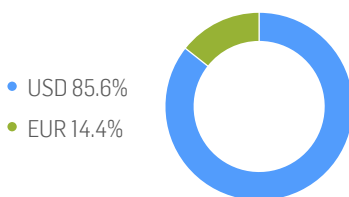
ISIN / WKN	DE000SLA0YQ9 / SLA0YQ	Base Value / Base Date	1000 Points / 07.04.2015
Bloomberg / Reuters	EUUSUNS Index / .EUUSUNS	Last Price	2909.25
Index Calculator	Solactive AG	Dividends	not included (Price return)
Index Type	Price Return	Calculation	08:00am to 22:30pm (CET), end of day
Index Currency	EUR	History	Available daily back to 07.04.2015
Index Members	21		

STATISTICS

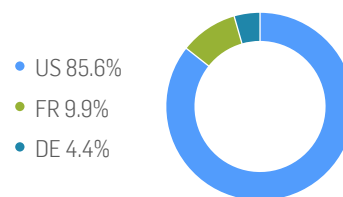
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.10%	15.90%	25.28%	51.56%	9.20%	188.28%
Performance (p.a.)						12.66%
Volatility (p.a.)	19.98%	16.04%	16.68%	18.19%	17.99%	24.14%
High	2914.18	2914.18	2914.18	2914.18	2914.18	2914.18
Low	2730.45	2495.61	2201.50	1865.52	2570.51	776.29
Sharpe Ratio*	5.09	4.87	3.24	2.67	4.20	0.36
Max. Drawdown	-3.09%	-4.05%	-9.64%	-9.64%	-3.52%	-40.01%
VaR 95 \ 99				-27.3% \ -39.9%		-38.2% \ -69.7%
CVaR 95 \ 99				-35.9% \ -45.2%		-59.2% \ -94.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
META PLATFORMS INC	META UW Equity	US	USD	6.08%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.75%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	5.62%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	5.12%
BROADCOM INC	AVGO UW Equity	US	USD	5.12%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.02%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.01%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.92%
SALESFORCE INC	CRM UN Equity	US	USD	4.86%
SERVICENOW INC	NOW UN Equity	US	USD	4.86%
QUALCOMM INC	QCOM UW Equity	US	USD	4.81%
INTUIT COM	INTU UW Equity	US	USD	4.69%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.54%

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Company	Ticker	Country	Currency	Index Weight (%)
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	4.54%
BLACKROCK INC	BLK UN Equity	US	USD	4.50%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	4.48%
SIEMENS AG	SIE GY Equity	DE	EUR	4.45%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	4.19%
INTEL CORP	INTC UW Equity	US	USD	4.04%
ADOBE INC	ADBE UW Equity	US	USD	3.96%
TESLA INC	TSLA UW Equity	US	USD	3.43%

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