

# FACTSHEET - AS OF 22-Feb-2024

## Europe US Qualité Short Exposure

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA1LK7 / SLA1LK	Base Value / Base Date	1000 Points / 23.06.2005
Bloomberg / Reuters	EUQUSUNS Index / .EUQUSUNS	Last Price	1297.12
Index Calculator	Solactive AG	Dividends	not included
Index Type	Equity Index	Calculation	08:30am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 23.06.2005
Index Members	16		

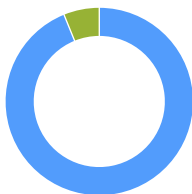
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.47%	11.56%	16.81%	12.77%	1.52%	29.71%
Performance (p.a.)						1.40%
Volatility (p.a.)	15.95%	15.57%	16.49%	20.11%	15.51%	29.08%
High	1310.03	1310.03	1310.03	1310.03	1310.03	1310.03
Low	1250.83	1154.72	1045.33	944.47	1228.68	225.13
Sharpe Ratio*	2.98	3.34	2.01	0.45	0.43	-0.09
Max. Drawdown	-2.03%	-5.24%	-9.32%	-19.23%	-5.24%	-82.70%
VaR 95 \ 99				-33.6% \ -55.3%		-42.8% \ -81.2%
CVaR 95 \ 99				-48.6% \ -71.8%		-70.2% \ -128.3%

\* 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).

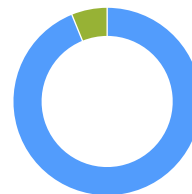
## COMPOSITION BY CURRENCIES

- USD 93.9%
- CHF 6.1%



## COMPOSITION BY COUNTRIES

- US 93.9%
- CH 6.1%



## TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROGRESSIVE CORP	PGR UN Equity	US	USD	7.64%
KKR & CO INC	KKR UN Equity	US	USD	7.27%
UNITED RENTALS INC	URI UN Equity	US	USD	7.17%
CAPITAL ONE FINL.	COF UN Equity	US	USD	6.45%
PROLOGIS INC	PLD UN Equity	US	USD	6.33%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	6.29%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	6.15%
BLACKSTONE INC	BX UN Equity	US	USD	6.13%
TRUIST FINANCIAL CORP	TFC UN Equity	US	USD	6.07%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	5.96%
US BANCORP	USB UN Equity	US	USD	5.94%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	5.89%
CROWN CASTLE INC	CCI UN Equity	US	USD	5.86%

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Company	Ticker	Country	Currency	Index Weight (%)
MORGAN STANLEY	MS UN Equity	US	USD	5.76%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	5.63%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	5.45%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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