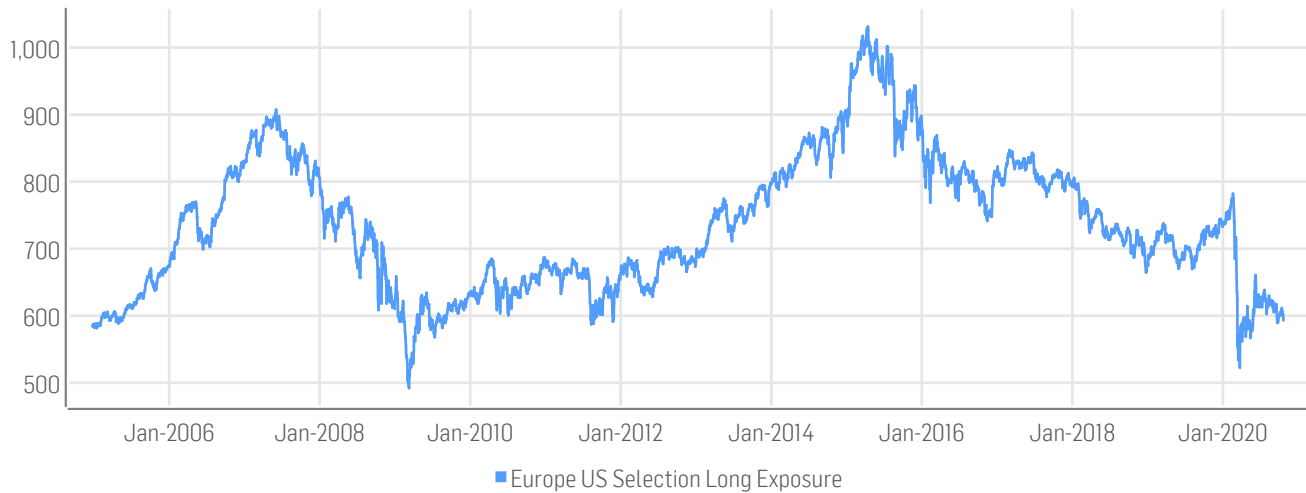


# FACTSHEET - AS OF 21-Oct-2020

## Europe US Selection Long Exposure

### HISTORICAL PERFORMANCE



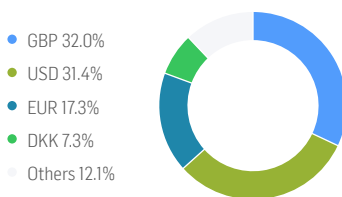
### CHARACTERISTICS

ISIN / WKN	DE000SLA0YP1 / SLA0YP	Base Value / Base Date	1000 Points / 07.04.2015
Bloomberg / Reuters	EUUSUNL Index / .EUUSUNL	Last Price	593.02
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	31		

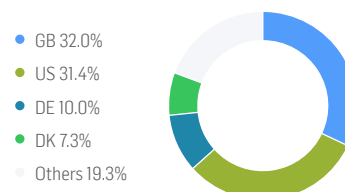
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.62%	-6.17%	2.42%	-18.56%	-19.12%	-41.73%
Performance (p.a.)	-	-	-	-	-	-9.29%
Volatility (p.a.)	13.97%	14.32%	19.36%	27.01%	29.47%	16.71%
High	611.56	632.04	660.64	782.01	782.01	1031.00
Low	589.38	589.38	566.98	522.53	522.53	522.53
Sharpe Ratio	0.60	-1.55	0.28	-0.68	-0.77	-0.53
Max. Drawdown	-3.03%	-6.75%	-10.79%	-33.18%	-33.18%	-49.32%
VaR 95 \ 99				-43.9% \ -111.0%		-25.2% \ -51.6%
CVaR 95 \ 99				-80.8% \ -149.4%		-43.3% \ -82.4%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 21-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
WALMART INC	WMT UN Equity	US	USD	5.25%
DEUTSCHE WOHNEN SE	DWNI GY Equity	DE	EUR	5.16%
TELENOR ASA	TEL NO Equity	NO	NOK	5.11%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	5.09%
BUNZL PLC	BNZL LN Equity	GB	GBP	5.08%
SCHINDLER HOLDING AG	SCHP SE Equity	CH	CHF	5.03%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	4.95%
SPIRAX SARCO ENGINEERING PLC	SPX LN Equity	GB	GBP	4.94%
TESCO PLC	TSCO LN Equity	GB	GBP	4.86%
SYMRISE AG	SYI GY Equity	DE	EUR	4.85%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.77%
GILEAD SCIENCES INC	GILD UW Equity	US	USD	4.72%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.63%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	4.63%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	4.26%
ADYEN NV	ADYEN NA Equity	NL	EUR	3.74%

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Europe US Selection Long Exposure

Company	Ticker	Country	Currency	Index Weight (%)
ACTIVISION BLIZZARD INC	ATVI UW Equity	US	USD	3.48%
BECTON DICKINSON AND CO	BDX UN Equity	US	USD	3.32%
ZOOM VIDEO COMMUNICATIONS INC	ZM UW Equity	US	USD	2.89%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	2.67%
GLAXOSMITHKLINE PLC	GSK LN Equity	GB	GBP	2.42%
TELEFONICA SA	TEF SQ Equity	ES	EUR	2.37%
CHR HANSEN HOLDING AS	CHR DC Equity	DK	DKK	2.37%
SWEDISH MATCH AB	SWMA SS Equity	SE	SEK	1.93%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	0.61%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	0.38%
OCADO GROUP PLC	OCDO LN Equity	GB	GBP	0.36%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	0.16%
PFIZER INC	PFE UN Equity	US	USD	0.00%
AT&T	T UN Equity	US	USD	0.00%
NETFLIX INC	NFLX UW Equity	US	USD	0.00%

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