

FACTSHEET - AS OF 29-May-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	630.24
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	36		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.96%	5.52%	7.75%	10.57%	8.02%	-38.07%
Performance (p.a.)						-5.11%
Volatility (p.a.)	6.05%	6.16%	6.43%	7.13%	6.60%	14.61%
High	638.86	638.86	638.86	638.86	638.86	1031.00
Low	613.95	597.27	579.68	558.74	583.46	522.53
Sharpe Ratio*	3.76	3.32	1.93	0.96	2.49	-0.62
Max. Drawdown	-1.35%	-1.84%	-1.99%	-4.57%	-1.99%	-49.32%
VaR 95 \ 99				-11.6% \ -15.8%		-22.4% \ -42.7%
CVaR 95 \ 99				-14.9% \ -19.5%		-37.2% \ -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).

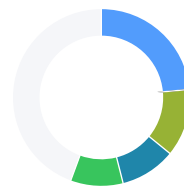
COMPOSITION BY CURRENCIES

- EUR 42.5%
- GBP 22.4%
- USD 13.5%
- SEK 9.6%
- Others 12.0%



COMPOSITION BY COUNTRIES

- GB 23.6%
- US 12.3%
- NL 10.1%
- SE 9.6%
- Others 44.4%



TOP COMPONENTS AS OF 29-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	5.53%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	5.47%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	5.36%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	5.31%
CAIXABANK SA	CABK SQ Equity	ES	EUR	5.24%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	5.17%
EQUINOR ASA	EQNR NO Equity	NO	NOK	5.17%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	4.97%
ROYAL KPN NV	KPN NA Equity	NL	EUR	4.94%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.84%
ORANGE SA	ORA FP Equity	FR	EUR	4.82%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	4.49%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.35%

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Company	Ticker	Country	Currency	Index Weight (%)
SVENSKA HANDELSBANKEN AB CLASS A	SHBA SS Equity	SE	SEK	4.28%
ENGIE SA	ENGI FP Equity	FR	EUR	4.25%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.81%
VODAFONE GROUP PLC	VOD LN Equity	GB	GBP	2.55%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	2.42%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.19%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.13%
NETFLIX INC	NFLX UW Equity	US	USD	1.88%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	1.87%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	1.71%
PROGRESSIVE CORP	PGR UN Equity	US	USD	1.55%
COCA-COLA EUROPACIFIC PARTNERS PLC	CCEP UW Equity	GB	USD	1.13%
PFIZER INC	PFE UN Equity	US	USD	0.76%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBP	0.72%
KONINKLIJKE PHILIPS NV	PHIA NA Equity	NL	EUR	0.71%
COMPASS GROUP PLC	CPG LN Equity	GB	GBP	0.68%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	0.67%
DNB BANK ASA	DNB NO Equity	NO	NOK	0.58%
AT&T	T UN Equity	US	USD	0.48%
PEPSICO INC	PEP UW Equity	US	USD	0.39%
NVIDIA CORP	NVDA UW Equity	US	USD	0.23%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.18%
ABBVIE INC	ABBV UN Equity	US	USD	0.17%

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