

# FACTSHEET - AS OF 21-Oct-2020

## Europe US Qualité Short Exposure

### HISTORICAL PERFORMANCE



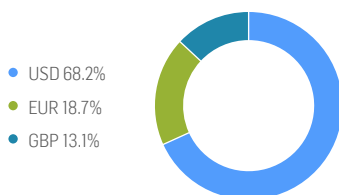
### CHARACTERISTICS

ISIN / WKN	DE000SLA1LK7 / SLA1LK	Base Value / Base Date	1000 Points / 23.06.2005
Bloomberg / Reuters	EUQUSUNS Index / .EUQUSUNS	Last Price	607.38
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		

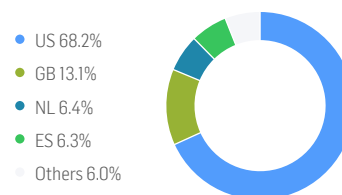
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.45%	-3.72%	12.06%	-25.99%	-31.18%	-39.26%
Performance (p.a.)	-	-	-	-	-	-3.20%
Volatility (p.a.)	27.37%	25.71%	40.89%	48.50%	53.06%	29.99%
High	635.61	644.26	740.98	920.42	920.42	1301.15
Low	566.77	566.77	528.17	460.05	460.05	225.13
Sharpe Ratio	2.57	-0.53	0.65	-0.53	-0.69	-0.09
Max. Drawdown	-4.47%	-12.03%	-23.51%	-50.02%	-50.02%	-82.70%
VaR 95 \ 99				-74.1% \ -202.8%		-44.0% \ -90.3%
CVaR 95 \ 99				-131.9% \ -244.5%		-74.1% \ -138.1%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 21-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
AMERICAN INTERNATIONAL GROUP INC	AIG UN Equity	US	USD	6.86%
TRUIST FINANCIAL CORP	TFC UN Equity	US	USD	6.77%
BARCLAYS PLC	BARC LN Equity	GB	GBP	6.53%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBP	6.53%
US BANCORP	USB UN Equity	US	USD	6.45%
ING GROEP NV	INGA NA Equity	NL	EUR	6.36%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	6.32%
METLIFE INC	MET UN Equity	US	USD	6.21%
CAPITAL ONE FINL.	COF UN Equity	US	USD	6.20%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	6.18%
PRUDENTIAL FINANCIAL INC	PRU UN Equity	US	USD	6.11%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	6.05%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	5.92%
WELLTOWER INC	WELL UN Equity	US	USD	5.92%
CITIGROUP INC	C UN Equity	US	USD	5.89%
WELLS FARGO & CO	WFC UN Equity	US	USD	5.70%

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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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