

FACTSHEET - AS OF 09-May-2025

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 | 1570.46 |
| 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 | 15 | | |

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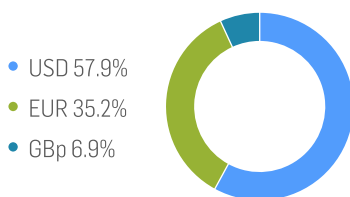
Europe US Qualité Short Exposure

STATISTICS

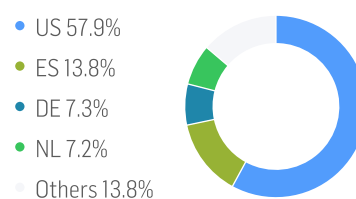
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|------------------|
| Performance | 12.60% | -13.65% | -3.55% | 13.84% | -4.50% | 57.05% |
| Performance (p.a.) | | | | | | 2.30% |
| Volatility (p.a.) | 28.07% | 38.47% | 30.00% | 24.88% | 34.01% | 28.77% |
| High | 1570.46 | 1806.05 | 1834.04 | 1834.04 | 1834.04 | 1834.04 |
| Low | 1358.74 | 1316.10 | 1316.10 | 1316.10 | 1316.10 | 225.13 |
| Sharpe Ratio* | 11.48 | -1.22 | -0.31 | 0.48 | -0.42 | 0.00 |
| Max. Drawdown | -3.14% | -27.63% | -28.24% | -28.24% | -28.24% | -82.70% |
| VaR 95 \ 99 | | | | -35.9% \ -86.0% | | -42.2% \ -81.2% |
| CVaR 95 \ 99 | | | | -68.6% \ -139.7% | | -69.8% \ -127.9% |

* 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 09-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|-----------------|---------|----------|------------------|
| DEUTSCHE BANK AG | DBK GY Equity | DE | EUR | 7.28% |
| ADYEN NV | ADYEN NA Equity | NL | EUR | 7.24% |
| DIGITAL REALTY TRUST INC | DLR UN Equity | US | USD | 7.07% |
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 7.05% |
| UNICREDIT SPA | UCG IM Equity | IT | EUR | 6.92% |
| LLOYDS BANKING GROUP PLC | LLOY LN Equity | GB | GBP | 6.86% |
| CAPITAL ONE FINANCIAL CORP | COF UN Equity | US | USD | 6.85% |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | BBVA SQ Equity | ES | EUR | 6.72% |
| MORGAN STANLEY | MS UN Equity | US | USD | 6.46% |
| GOLDMAN SACHS GROUP INC | GS UN Equity | US | USD | 6.45% |
| WELLS FARGO & CO | WFC UN Equity | US | USD | 6.43% |
| KKR & CO INC | KKR UN Equity | US | USD | 6.39% |
| CITIGROUP INC | C UN Equity | US | USD | 6.37% |
| BLACKSTONE INC | BX UN Equity | US | USD | 6.05% |
| APOLLO GLOBAL MANAGEMENT INC | APO UN Equity | US | USD | 5.89% |

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