

FACTSHEET - AS OF 16-Oct-2020

ProShares Long Online/Short Stores Index TR

HISTORICAL PERFORMANCE



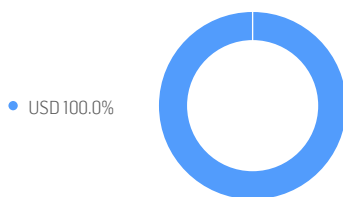
CHARACTERISTICS

ISIN / WKN	DE000SLA42M1 / SLA42M	Base Value / Base Date	1000 Points / 30.06.2017
Bloomberg / Reuters	- / .PSCLIXTR	Last Price	2516.06
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	9:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.06.2017
Index Members	3		

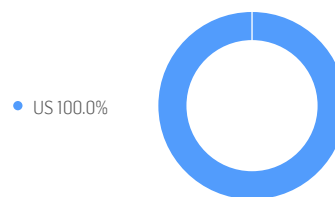
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	10.04%	13.38%	43.01%	85.77%	83.11%	151.61%
Performance (p.a.)	-	-	-	-	-	32.30%
Volatility (p.a.)	24.07%	29.36%	29.35%	25.43%	27.30%	21.79%
High	2574.03	2589.65	2589.65	2589.65	2589.65	2589.65
Low	2262.82	2190.57	1781.20	1302.40	1374.07	987.01
Sharpe Ratio	9.15	2.26	3.63	3.43	4.17	1.47
Max. Drawdown	-2.52%	-12.62%	-12.62%	-12.97%	-12.97%	-23.04%
VaR 95 \ 99				-42.2% \ -59.2%		-33.6% \ -55.8%
CVaR 95 \ 99				-52.1% \ -70.3%		-47.7% \ -65.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 16-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
PROSHARES ONLINE RETAIL INDEX TR		US	USD	103.78%
SYNTHETIC CASH USD		US	USD	47.35%
SOLACTIVE-PROSHARES BRICKS AND MORTAR RETAIL STORE INDEX TR		US	USD	-51.13%

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